

**KENTUCKY RETIREMENT SYSTEMS
INVESTMENT COMMITTEE MEETING
AGENDA
Tuesday, February 12th, 2018
2:00 p.m.**

- 2:00PM Call to Order
- 2:01PM [Approval of Minutes*- December 5th, 2018](#)
- 2:02PM [Standard Reports and Performance – Rich Robben](#)
- 2:15PM [New Broker Recommendation* – Joe Gilbert](#)
- 2:20PM [Manager Onboarding Policy* – Jared Crawford](#)
- 2:30PM [Portfolio Construction – Rich Robben, Joe Gilbert, Wilshire](#)
- 2:45PM [Manager Recommendation: Money 360 - Rich Robben](#)
- 3:15PM Adjourn

** All times are approximations, one or more items on this agenda may be discussed in closed session.*

**MINUTES OF MEETING
KENTUCKY RETIREMENT SYSTEMS
SPECIAL CALLED INVESTMENT COMMITTEE
DECEMBER 05, 2018, 9:00 A.M., E.T.
1270 LOUISVILLE ROAD, FRANKFORT, KENTUCKY 40601**

At the December 05, 2018 Special Called Investment Committee Meeting, the following Committee members were present: Neil Ramsey (Chair), William Cook, Kelly Downard, John Farris, Dave Harris, Sherry Kremer, Matthew Monteiro, and Keith Percy. Staff members present were David Eager, Karen Roggenkamp, Anthony Chiu, Joe Gilbert, Ann Case, Shaun Case, Jared Crawford, Kristen Coffey, Joe Bowman, Mark Blackwell, Phillip Cook and Alane Foley. Dave Lindberg from Wilshire joined the meeting via telephone.

Mr. Ramsey called the meeting to order and Ms. Alane Foley called roll.

Mr. Ramsey introduced the agenda item *Approval of Minutes- November 7, 2018*. Mr. Harris moved and was seconded by Mr. Downard to approve the minutes as presented. The motion passed unanimously.

Mr. Ramsey and Mr. Harris discussed hedge funds with the Committee and investment group.

Mr. Ramsey introduced agenda item *Manager Updates*. Governors Lane was scheduled to present at this meeting but was unable to attend.

Ms. Kaitlyn Lucsha and Mr. Adam Barth from Gotham entered the meeting. They provided an overview of their firm and answered all questions asked by the Committee. This was provided for informational purposes only.

There being no further business, Mr. Farris moved and was seconded by Ms. Kremer to adjourn the meeting at 10:15 a.m. The next meeting of the Investment Committee is scheduled for 9:00 a.m. February 12, 2019. Copies of all documents presented are incorporated as part of the minutes of the Investment Committee meeting held December 5, 2018.

CERTIFICATION

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

Recording Secretary

I, as Chair of the Investment Committee of the Board of Trustees of the Kentucky Retirement Systems, do certify that the Minutes of the meeting held on December 5, 2018 were approved by the Investment Committee on February 12, 2019.

Committee Chair

I have reviewed the Minutes of the Investment Committee Meeting on December 5, 2018 for form, content, and legality.

Office of Legal Services



KENTUCKY RETIREMENT SYSTEMS

David L. Eager, Executive Director

Perimeter Park West • 1260 Louisville Road • Frankfort, Kentucky 40601
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MEMORANDUM

Date: February 12, 2019

To: Neil P. Ramsey, Chair
Investment Committee of the Board of Trustees

From: Jared Crawford
Assistant Director of Internal Audit Division and Investment Compliance Officer

Re: Quarterly Investment Compliance Report

The Pension Fund and Insurance Fund quarterly investment compliance reports for the quarter ended December 31, 2018, are attached. These reports detail the results of a review of each fund's securities investments compliance with respect to the short-term and long-term fund return objectives; current asset allocation targets; and, total and individual portfolio guidelines. These reports also evaluate investment performance in equity, fixed income, real estate, alternative investments, and cash equivalent asset classes where performance is benchmarked to indices, peer performance, and volatility.

cc:

William S. Cook, Member
Investment Committee of the Board of Trustees

Kelly Downard, Member
Investment Committee of the Board of Trustees

John R. Farris, Member
Investment Committee of the Board of Trustees

Sherry L. Kremer, Member
Investment Committee of the Board of Trustees

Matthew Monteiro, Member
Investment Committee of the Board of Trustees

Keith Percy, Member
Investment Committee of the Board of Trustees

Jerry Powell, Member
Investment Committee of the Board of Trustees

Dave Harris, Member
Investment Committee of the Board of Trustees

David L. Eager
Executive Director

Mark Blackwell
Executive Director, Office of Legal Services

Rich Robbin,
Interim Chief Investment Officer and Director of
Fixed Income

Kristen Coffey
Director of Internal Audit Division

Kentucky Retirement Systems (KRS) Pension Fund
 FY2019 Investment Policy Performance Review
 For the Quarter Ended December 31, 2018

Pension Fund Asset Allocation

Pension Fund Asset Allocations

The Investment Committee recognizes asset allocation as an investment strategy where apportioning resources across asset classes may temper volatility and risk. To that end, Wilshire, our consultant, produced an asset liability study and made asset allocation recommendations to the Investment Committee on Tuesday, May 1, 2018. For the Pension Fund, Wilshire recommended that KRS reduce Public Equity exposure in favor of Fixed Income for KERS and SPRS in order to address the funds' underfunded status. On June 7, 2018, the Investment Committee approved new asset allocations, which the Investment staff began to implement on July 1, 2018. Figures 1 and 2 below display target asset allocations (inner ring) and target asset buckets (outer ring) for all Pension Funds. The goal was to complete the asset allocation changes by October 1, 2018. However, the tables that detail actual asset allocations for each system indicate that the KERS and SPRS were both overweight in Cash.

Figure 1: KERS and SPRS Target Asset Allocations

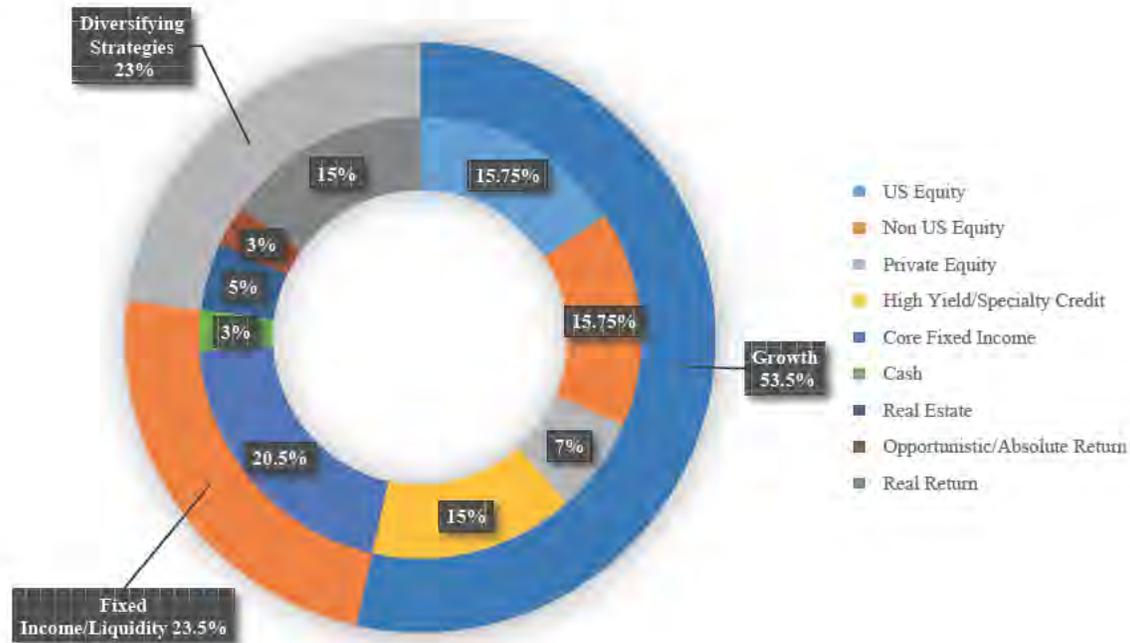
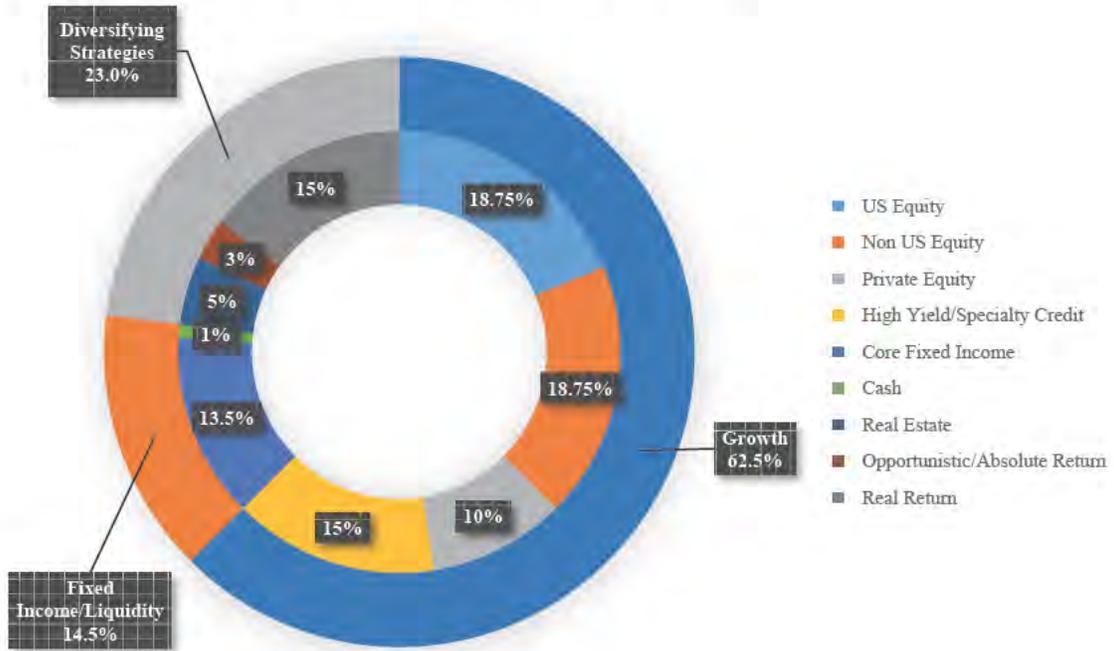


Figure 2: KERS-H, CERS, and CERS-H Target Asset Allocations



KERS

KRS Pension Fund Asset Allocation for KERS							
For the Quarter Ended December 31, 2018							
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2
Growth	53.50%	64.98%	63.64%	63.30%	63.69%	68.99%	51.37%
US Equity	15.75%	18.79%	18.88%	18.24%	16.39%	14.99%	13.41%
Non US Equity	15.75%	20.55%	19.34%	20.32%	19.88%	18.69%	16.41%
Private Equity	7.00%	12.97%	12.46%	11.89%	11.85%	11.69%	11.72%
High Yield/Specialty Credit	15.00%	12.67%	12.96%	12.85%	15.57%	23.62%	9.83%
Fixed Income / Liquidity	23.50%	14.94%	16.91%	17.58%	17.48%	12.63%	33.17%
Core Fixed Income	20.50%	10.96%	11.68%	12.50%	13.21%	8.25%	25.24%
Cash	3.00%	3.98%	5.23%	5.08%	4.27%	4.38%	7.93%
Diversifying Strategies	23.00%	19.55%	19.33%	18.99%	18.69%	18.24%	15.47%
Real Estate	5.00%	3.83%	4.29%	4.38%	4.64%	4.81%	4.03%
Opportunistic/Absolute Return	3.00%	7.61%	7.22%	7.14%	6.33%	5.31%	3.77%
Real Return	15.00%	8.11%	7.82%	7.47%	7.72%	8.12%	7.67%

SPRS

KRS Pension Fund Asset Allocation for SPRS							
For the Quarter Ended December 31, 2018							
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2
Growth	53.50%	62.93%	59.66%	58.75%	57.71%	65.81%	51.58%
US Equity	15.75%	22.23%	20.80%	19.78%	17.33%	15.72%	14.05%
Non US Equity	15.75%	23.24%	21.89%	22.53%	20.85%	18.89%	16.58%
Private Equity	7.00%	8.65%	8.36%	8.07%	8.11%	7.85%	8.19%
High Yield/Specialty Credit	15.00%	8.81%	8.61%	8.37%	11.42%	23.35%	12.76%
Fixed Income / Liquidity	23.50%	17.40%	20.65%	22.36%	23.79%	16.41%	32.92%
Core Fixed Income	20.50%	12.92%	13.85%	16.14%	18.32%	10.71%	24.93%
Cash	3.00%	4.48%	6.80%	6.22%	5.47%	5.70%	7.99%
Diversifying Strategies	23.00%	19.10%	19.51%	18.72%	18.34%	17.61%	15.51%
Real Estate	5.00%	4.31%	4.65%	4.61%	4.79%	4.81%	4.27%
Opportunistic/Absolute Return	3.00%	6.58%	6.16%	5.96%	5.23%	4.31%	3.15%
Real Return	15.00%	8.21%	8.70%	8.15%	8.32%	8.49%	8.09%

KERS-H

KRS Pension Fund Asset Allocation for KERS-H For the Quarter Ended December 31, 2018							
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2
Growth	62.50%	66.93%	65.33%	64.68%	62.58%	68.37%	60.31%
US Equity	18.75%	24.68%	24.02%	23.00%	19.54%	18.18%	16.69%
Non US Equity	18.75%	26.22%	25.01%	25.67%	23.50%	21.48%	19.37%
Private Equity	10.00%	9.17%	9.50%	9.30%	9.52%	9.35%	10.25%
High Yield/Specialty Credit	15.00%	6.86%	6.80%	6.71%	10.02%	19.36%	14.00%
Fixed Income / Liquidity	14.50%	12.40%	15.01%	16.51%	16.59%	13.94%	23.88%
Core Fixed Income	13.50%	8.72%	10.04%	12.72%	12.39%	10.10%	18.92%
Cash	1.00%	3.68%	4.97%	3.79%	4.20%	3.84%	4.96%
Diversifying Strategies	23.00%	19.52%	19.37%	18.55%	18.06%	17.42%	15.80%
Real Estate	5.00%	4.23%	4.51%	4.45%	4.58%	4.61%	4.25%
Opportunistic/Absolute Return	3.00%	6.62%	6.15%	5.94%	5.18%	4.28%	3.21%
Real Return	15.00%	8.67%	8.71%	8.16%	8.30%	8.53%	8.34%

CERS

KRS Pension Fund Asset Allocation for CERS For the Quarter Ended December 31, 2018							
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2
Growth	62.50%	67.38%	65.67%	65.42%	62.88%	67.63%	61.10%
US Equity	18.75%	25.04%	24.16%	23.27%	19.57%	18.25%	17.06%
Non US Equity	18.75%	26.55%	25.14%	25.94%	23.55%	21.61%	19.84%
Private Equity	10.00%	8.65%	9.16%	9.06%	9.37%	9.25%	10.38%
High Yield/Specialty Credit	15.00%	7.14%	7.21%	7.15%	10.39%	18.52%	13.82%
Fixed Income / Liquidity	14.50%	11.93%	14.43%	15.27%	18.26%	14.16%	22.47%
Core Fixed Income	13.50%	9.00%	10.26%	12.21%	14.69%	10.19%	18.87%
Cash	1.00%	2.93%	4.17%	3.06%	3.57%	3.97%	3.60%
Diversifying Strategies	23.00%	19.73%	19.84%	19.25%	18.81%	18.16%	16.43%
Real Estate	5.00%	4.28%	4.60%	4.56%	4.71%	4.77%	4.23%
Opportunistic/Absolute Return	3.00%	7.10%	6.66%	6.46%	5.67%	4.69%	3.53%
Real Return	15.00%	8.35%	8.58%	8.23%	8.43%	8.70%	8.67%

CERS-H

KRS Pension Fund Asset Allocation for CERS-H							
For the Quarter Ended December 31, 2018							
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2
Growth	62.50%	67.38%	65.67%	65.42%	62.88%	68.33%	61.05%
US Equity	18.75%	25.04%	24.16%	23.27%	19.57%	18.26%	17.00%
Non US Equity	18.75%	26.55%	25.14%	25.94%	23.55%	21.64%	19.80%
Private Equity	10.00%	8.65%	9.16%	9.06%	9.37%	9.45%	10.58%
High Yield/Specialty Credit	15.00%	7.14%	7.21%	7.15%	10.39%	18.98%	13.67%
Fixed Income / Liquidity	14.50%	11.93%	14.43%	15.27%	18.26%	13.69%	22.70%
Core Fixed Income	13.50%	9.00%	10.26%	12.21%	14.69%	9.63%	18.91%
Cash	1.00%	2.93%	4.17%	3.06%	3.57%	4.06%	3.79%
Diversifying Strategies	23.00%	19.73%	19.84%	19.25%	18.81%	17.86%	16.23%
Real Estate	5.00%	4.28%	4.60%	4.56%	4.71%	4.51%	4.04%
Opportunistic/Absolute Return	3.00%	7.10%	6.66%	6.46%	5.67%	4.46%	3.37%
Real Return	15.00%	8.35%	8.58%	8.23%	8.43%	8.89%	8.82%

Investment Objectives and Rates of Return

The returns of KRS' particular asset classes, measured on a rolling basis, should seek to exceed the returns achieved by comparable passive market indices. All allocations, ranges, and assumed rates of return are based on actuarial assumptions that went into effect July 12, 2017. The following definitions of short-term and long-term rates of return can be found in KRS' Statement of Investment Policy.¹

Short-Term Rate of Return: defined as a period of time shorter than the defined long-term period, typically considered as a full market cycle lasting three years. For more information, see the individual portfolio information included in the monthly update.²

Long-Term Rate of Return: defined as a period of time exceeding twenty years. In the long-term, KRS' total assets should achieve a return which exceeds the actuarially required rate of return of each plan. In addition to exceeding the actuarially required rate of return, the total fund return should exceed the return achieved by its blended performance benchmark.

The table below displays the market values, percent ownership of the market value, rates of returns, and benchmarks for each plan for the second quarter of fiscal year 2019. All plans exceeded their benchmark.

KRS Pension Fund Market Values and Returns For the Quarter Ended December 31, 2018					
	Market Value	% of Total	Return	Index	Performance
KERS	\$ 1,971,028,247	16.74%	-4.17	-4.99	Above Target
KERS-H	\$ 627,804,077	5.33%	-5.33	-5.47	Above Target
CERS	\$ 6,681,069,336	56.74%	-5.42	-5.47	Above Target
CERS-H	\$ 2,237,927,892	19.00%	-5.41	-5.47	Above Target
SPRS	\$ 257,705,192	2.19%	-4.51	-4.99	Above Target
Total	\$ 11,775,534,745	100.00%			

The table below shows 1-Year returns for each of KRS' plans and KRS in total. Only the KRS 1-Year Return outperformed its benchmark, but it was a negative return.

KRS Pension Fund FY2018 Returns by Plan For the Quarter Ended December 31, 2018				
Fund	Return	Benchmark	Benchmark Rate of Return	Performance
KRS 1-Year Return	-1.82	1-Year KRS Blended Index Return	-2.81	Above Target
KERS 1-Year Return	-1.01	Actuarial Assumed Rate of Return	5.25	Below Target
KERS-H 1-Year Return	-2.00	Actuarial Assumed Rate of Return	6.25	Below Target
CERS 1-Year Return	-2.08	Actuarial Assumed Rate of Return	6.25	Below Target
CERS-H 1-Year Return	-2.03	Actuarial Assumed Rate of Return	6.25	Below Target
SPRS 1-Year Return	-1.62	Actuarial Assumed Rate of Return	5.25	Below Target

¹Kentucky Retirement Systems, "Statement of Investment Policy" Adopted on November 4, 2015 Available at: <https://kyret.ky.gov/Investments/Investment%20Policies/Statement%20of%20Investment%20Policy%2011-4-2015%20Executed.pdf>

²Kentucky Retirement Systems, "June 2018 KRS Monthly Performance Update" Available at: <https://kyret.ky.gov/Investments/Documents/June%202018%20Monthly%20Update.pdf>

The table below displays 10-Year and 30-Year returns for all plans. All returns outperform the actuarially assumed rates of return.

KRS Pension Fund Long-Term Returns For the Quarter Ended December 31, 2018				
Fund	Return	Benchmark	Benchmark Rate of Return	Performance
KERS 30-Year Return	8.21	Actuarial Assumed Rate of Return	5.25	Above Target
KERS 10-Year Return	8.07	Actuarial Assumed Rate of Return	5.25	Above Target
KERS-H 30-Year Return	8.25	Actuarial Assumed Rate of Return	6.25	Above Target
KERS-H 10-Year Return	8.19	Actuarial Assumed Rate of Return	6.25	Above Target
CERS 30-Year Return	8.25	Actuarial Assumed Rate of Return	6.25	Above Target
CERS 10-Year Return	8.19	Actuarial Assumed Rate of Return	6.25	Above Target
CERS-H 30-Year Return	8.25	Actuarial Assumed Rate of Return	6.25	Above Target
CERS-H 10-Year Return	8.20	Actuarial Assumed Rate of Return	6.25	Above Target
SPRS 30-Year Return	8.17	Actuarial Assumed Rate of Return	5.25	Above Target
SPRS 10-Year Return	7.93	Actuarial Assumed Rate of Return	5.25	Above Target

Returns by Asset Class

The following tables display KRS' Pension plan 3-year, 5-year, and 10-year returns for the following asset classes: U.S. Equity, Non-U.S. Equity, Real Return, and Cash; these returns are compared to benchmarked indices. For the three-year, five-year, and ten-year periods, the U.S. Equity portfolio underperformed.

When applicable, portfolio performance is also examined using the standard deviation, Sharpe ratio, and median return. The standard deviation is a statistical measure of volatility where a higher standard deviation indicates greater volatility indicating higher risk. The Sharpe ratio measures risk as the average return in excess of a risk free investment, e.g. a U.S. Treasury bond. A higher Sharpe ratio exemplifies a higher return in excess of a risk free investment. Finally, distance from the median measures performance based on peer comparisons.

U.S. Equity					
Standard Measurement		KRS	Index	Result	Times Out of Compliance (Past 4 Qtrs.)
Short-Term:					
For periods less than five years or a full market cycle, U.S. Equity should exceed the returns of the KRS Equity Blended Index.	3-Year	8.39	8.97	Below Target	4
Long-Term: (5 & 10 Years)					
U.S. Equity return should exceed the KRS Equity Blended Index.	5-Year	6.92	7.91	Below Target	4
	10-Year	12.35	13.12	Below Target	4
Volatility, as measured by the standard deviation of monthly returns, should be comparable to that of the Index within a 10 percent range of the Index.	5-Year	11.17	11.07	Within Range	0
	10-Year	14.01	14.05	Within Range	0
U.S. Equity return should compare favorably to the KRS Equity Blended Index on a risk-adjusted basis, as measured by sharpe ratio.	5-Year	0.60	0.69	Below Target	4
	10-Year	0.88	0.93	Below Target	4
U.S. Equity should generate returns that rank above the median return of a relevant peer group.	5-Year	6.92	6.41	Above Target	0
	10-Year	12.35	13.50	Below Target	1

Non-U.S. Equity					
Standard Measurement		KRS	Index	Result	Times Out of Compliance (Past 4 Qtrs.)
Short-Term:					
For periods less than five years or a full market cycle, Non-U.S. Equity should exceed the returns of the KRS International Equity Blended Index	3-Year	5.20	4.69	Above Target	0
Long-Term: (5 & 10 Years)					
Non-U.S. Equity return should exceed the KRS International Equity Blended Index	5-Year	1.53	0.98	Above Target	0
	10-Year	6.85	6.90	Below Target	1
Volatility, as measured by the standard deviation of monthly returns, should be comparable to that of the Index within a 10 percent range of the Index.	5-Year	11.39	11.89	Within Range	0
	10-Year	15.59	16.30	Within Range	0
Non-U.S. Equity return should compare favorably to the KRS International Equity Blended Index on a risk-adjusted basis, as measured by sharpe ratio.	5-Year	0.14	0.09	Above Target	0
	10-Year	0.48	0.47	Above Target	0
Non-U.S. Equity should generate returns that rank above the median return of a relevant peer group	5-Year	1.53	1.40	Above Target	3
	10-Year	6.85	7.90	Below Target	4

Real Return					
Standard Measurement		KRS	Index	Result	Times Out of Compliance (Past 4 Qtrs.)
Short-Term:					
For periods less than five years or a full market cycle, Real Return should exceed the returns of the KRS Pension Real Return Custom Benchmark	3-Year	4.65	2.42	Above Target	0
65					
Real Return return should exceed the KRS Pension Real Return Custom Benchmark	5-Year	2.15	1.04	Above Target	0
	10-Year	N/A	N/A	N/A	0
Volatility, as measured by the standard deviation of monthly returns, should be comparable to that of the Index within a 10 percent range of the Index.	5-Year	5.34	4.16	Outside Range	4
	10-Year	N/A	N/A	N/A	0
Total Real Return Allocation return should compare favorably to the KRS Pension Real Return Custom Benchmark on a risk-adjusted basis, as measured by sharpe ratio.	5-Year	0.31	0.47	Below Target	1
	10-Year	N/A	N/A	N/A	0

Cash					
Standard Measurement		KRS	Index	Result	Times Out of Compliance (Past 4 Qtrs.)
Short-Term:					
For periods less than five years or a full market cycle, return should exceed the Citi Group 3 Month -bill Index.	3-Year	1.44	0.99	Above Target	0
Long-Term: (5 & 10 Years)					
Return should exceed the Citi Group 3 Month -bill Index.	5-Year	0.93	0.60	Above Target	0
	10-Year	0.80	0.35	Above Target	0
Volatility, as measured by the standard deviation of monthly returns, should be comparable to that of the Index within a 10 percent range.	5-Year	0.29	0.21	Outside Range	4
	10-Year	0.28	0.16	Outside Range	4

Portfolio Compliance Guidelines

- Securities issued by the state of Kentucky, its subsidiaries or affiliates are prohibited. In Compliance
- 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 System’s assets. In Compliance
- The amount of stock held in domestic or international equity allocation shall not exceed 3% of the shares outstanding of any corporation. In Compliance
- The amount of stock in any one industry in the domestic equity allocation shall not exceed 10% of the aggregate market value of the System’s assets. In Compliance
- Investment on “frontier” markets shall not exceed 10% of the System’s international equity assets. In Compliance
- The duration of the total fixed income portfolio shall not deviate from the KRS Fixed Income Index by more than 25%. In Compliance
- The duration of the TIPS portfolio shall not deviate from the Barclay’s TIPS Index by more than 10%. In Compliance
- The amount invested in the debt of a single corporation shall not exceed 5% of the total market value of the System’s Assets. In Compliance
- No public fixed income manager shall invest more than 5% of the total market value of assets held in any single issue short-term instruments, with the exception of U.S. Government issued, guaranteed or agency obligations. In Compliance
- 50% of the fixed income assets must have liquidity that is T+3 (trade date plus three days) settlement or better. In Compliance
- For the S&P 500 portfolio, securities must be in the S&P 500. **Not In Compliance**

As indicated in the above, there were public equities that did not comply with the policy that securities must be held in the S&P 500. The exceptions were due to separations, spin-offs, and mergers. The following companies triggered the S&P 500 guideline:

- Envision Healthcare Corporation. The company was acquired by KKR on October 11, 2018.
- Garrett Motion, Inc. This was a spin-off of Honeywell and began trading on the NYSE on October 29, 2018.
- Residio Technologies. This was also a spin-off of Honeywell and began trading on the NYSE on October 29, 2018.
- EQT Corporation. The company spun-off its natural gas pipeline business to become a publicly traded company.
- Equitrans Midstream Corporation. The company is a spin-off of EQT Corporation and was formed to hold EQT's midstream businesses.
- United Technologies. The company announced in November 2018, that it was splitting the company into three separate entities.
- Stericycle Inc. The company lost 7.4% of its stock value on the S&P in December 2018, due to underperformance.

Most of these holdings came into compliance following re-balancing on November 15, 2018.

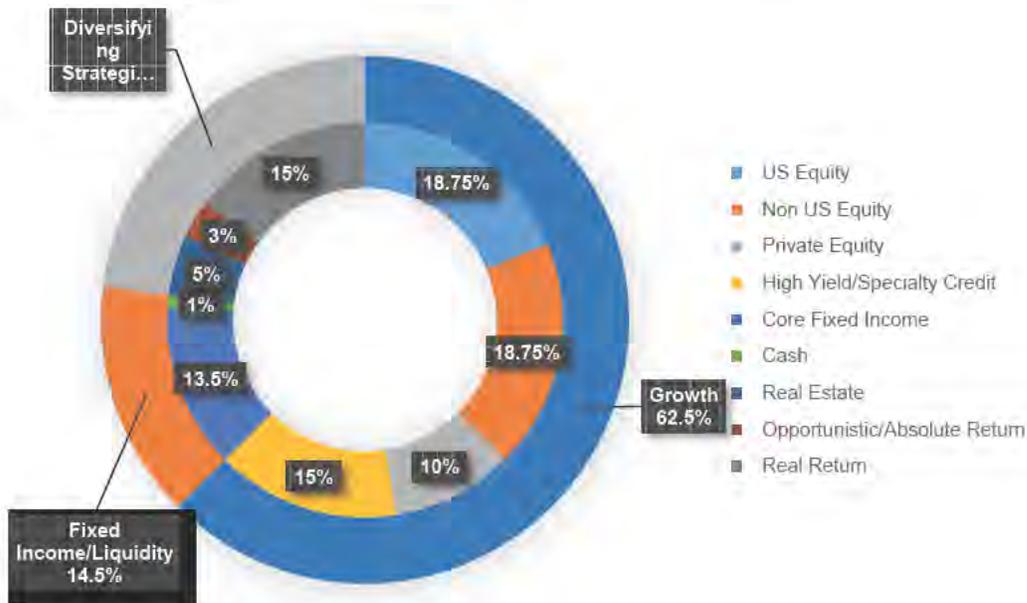
Kentucky Retirement Systems (KRS) Insurance Fund
 FY2019 Investment Policy Compliance Report
 For the Quarter Ended December 31, 2018

Insurance Fund Asset Allocation

New Insurance Fund Asset Allocations

The Investment Committee recognizes that asset allocation as an investment strategy where apportioning resources across asset classes can temper volatility and risk. To that end, Wilshire, our consultant, produced an asset liability study and made asset allocation recommendations to the Investment Committee on Tuesday, May 1, 2018. For the Insurance Fund, Wilshire recommended that KRS increase its U.S. Equity, Non-U.S. Equity, Core Fixed Income, and Real Return, and reduce its exposure to Absolute Return and Cash. On June 7, 2018, the Investment Committee approved new asset allocations, which the Investment staff began to implement on July 1, 2018. Figure 1 below displays target asset allocations (inner ring) and target asset buckets (outer ring) for all Insurance Funds. The goal was to complete the asset allocation changes by October 1, 2018. The tables that follow detail actual asset allocations for each system. All plans' Fixed Income/Liquidity asset buckets were not in compliance because all plans' were overweight in Core Fixed Income. However, the Investment staff have had a waiver in regard to this policy.

Figure 1: Insurance Target Asset Allocations



KERS

KRS Insurance Fund Asset Allocation for KERS							
For the Quarter Ended December 31, 2018							
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2
Growth	62.50%	64.27%	63.66%	64.44%	65.15%	70.11%	51.37%
US Equity	18.75%	25.53%	24.33%	24.66%	21.98%	20.65%	13.41%
Non US Equity	18.75%	26.56%	25.11%	25.78%	25.73%	23.69%	16.41%
Private Equity	10.00%	3.65%	5.01%	4.97%	5.16%	5.34%	11.72%
High Yield/Specialty Credit	15.00%	8.53%	9.21%	9.03%	12.28%	20.43%	9.83%
Fixed Income / Liquidity	14.50%	14.94%	17.12%	17.05%	16.84%	12.57%	33.17%
Core Fixed Income	13.50%	10.58%	12.29%	14.08%	13.34%	8.74%	25.24%
Cash	1.00%	4.36%	4.83%	2.97%	3.50%	3.83%	7.93%
Diversifying Strategies	23.00%	19.57%	19.18%	18.47%	17.97%	17.28%	15.47%
Real Estate	5.00%	4.08%	4.04%	4.00%	4.13%	4.16%	4.03%
Opportunistic/Absolute Return	3.00%	6.83%	6.33%	6.11%	5.35%	4.47%	3.77%
Real Return	15.00%	8.66%	8.81%	8.36%	8.49%	8.65%	7.67%

KERS-H

KRS Insurance Fund Asset Allocation for KERS-H							
For the Quarter Ended December 31, 2018							
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2
Growth	62.50%	66.43%	65.58%	65.30%	62.28%	67.01%	60.31%
US Equity	18.75%	25.43%	24.56%	23.44%	19.54%	18.26%	16.69%
Non US Equity	18.75%	26.74%	25.36%	26.19%	23.49%	21.64%	19.37%
Private Equity	10.00%	7.30%	8.75%	8.82%	9.26%	9.48%	10.25%
High Yield/Specialty Credit	15.00%	6.96%	6.91%	6.85%	9.99%	17.63%	14.00%
Fixed Income / Liquidity	14.50%	12.12%	14.19%	15.03%	18.56%	14.52%	23.88%
Core Fixed Income	13.50%	9.69%	11.19%	13.04%	15.30%	10.84%	18.92%
Cash	1.00%	2.43%	3.00%	1.99%	3.26%	3.68%	4.96%
Diversifying Strategies	23.00%	19.87%	20.18%	19.64%	19.13%	18.43%	15.80%
Real Estate	5.00%	4.54%	4.91%	4.90%	5.08%	5.16%	4.25%
Opportunistic/Absolute Return	3.00%	7.25%	6.78%	6.59%	5.80%	4.87%	3.21%
Real Return	15.00%	8.08%	8.49%	8.15%	8.25%	8.40%	8.34%

CERS

KRS Insurance Fund Asset Allocation for CERS							
For the Quarter Ended December 31, 2018							
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2
Growth	62.50%	67.62%	66.54%	66.01%	63.25%	68.05%	61.10%
US Equity	18.75%	25.28%	24.41%	23.26%	19.46%	18.16%	17.06%
Non US Equity	18.75%	26.57%	25.19%	25.85%	23.41%	21.51%	19.84%
Private Equity	10.00%	9.23%	10.43%	10.49%	10.93%	11.01%	10.38%
High Yield/Specialty Credit	15.00%	6.54%	6.51%	6.41%	9.45%	17.37%	13.82%
Fixed Income / Liquidity	14.50%	11.06%	12.77%	14.38%	17.68%	13.61%	22.47%
Core Fixed Income	13.50%	8.09%	9.36%	11.83%	14.12%	9.77%	18.87%
Cash	1.00%	2.97%	3.41%	2.55%	3.56%	3.84%	3.60%
Diversifying Strategies	23.00%	19.96%	20.24%	19.56%	19.04%	18.31%	16.43%
Real Estate	5.00%	4.42%	4.75%	4.70%	4.85%	4.89%	4.23%
Opportunistic/Absolute Return	3.00%	6.95%	6.47%	6.24%	5.46%	4.57%	3.53%
Real Return	15.00%	8.59%	9.02%	8.62%	8.73%	8.85%	8.67%

CERS-H

KRS Insurance Fund Asset Allocation for CERS-H							
For the Quarter Ended December 31, 2018							
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2
Growth	62.50%	67.98%	66.85%	66.49%	63.56%	68.80%	61.05%
US Equity	18.75%	25.40%	24.48%	23.38%	19.47%	18.21%	17.00%
Non US Equity	18.75%	26.72%	25.27%	26.00%	23.44%	21.58%	19.80%
Private Equity	10.00%	9.41%	10.76%	10.84%	11.37%	11.50%	10.58%
High Yield/Specialty Credit	15.00%	6.45%	6.34%	6.27%	9.28%	17.51%	13.67%
Fixed Income / Liquidity	14.50%	10.95%	13.09%	14.06%	17.51%	12.98%	22.70%
Core Fixed Income	13.50%	8.20%	9.69%	11.40%	13.90%	9.50%	18.91%
Cash	1.00%	2.75%	3.40%	2.66%	3.61%	3.48%	3.79%
Diversifying Strategies	23.00%	19.58%	20.03%	19.42%	18.89%	18.19%	16.23%
Real Estate	5.00%	4.44%	4.78%	4.75%	4.91%	4.97%	4.04%
Opportunistic/Absolute Return	3.00%	7.13%	6.65%	6.43%	5.64%	4.73%	3.37%
Real Return	15.00%	8.01%	8.60%	8.24%	8.34%	8.49%	8.82%

SPRS

KRS Insurance Fund Asset Allocation for SPRS							
For the Quarter Ended December 31, 2018							
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2
Growth	62.50%	68.15%	67.20%	66.94%	64.18%	70.53%	51.58%
US Equity	18.75%	25.41%	24.54%	23.45%	19.65%	18.57%	14.05%
Non US Equity	18.75%	26.75%	25.31%	26.10%	23.44%	21.76%	16.58%
Private Equity	10.00%	9.42%	10.93%	11.03%	11.56%	11.69%	8.19%
High Yield/Specialty Credit	15.00%	6.57%	6.42%	6.36%	9.53%	18.51%	12.76%
Fixed Income / Liquidity	14.50%	10.94%	12.91%	13.73%	16.99%	11.34%	32.92%
Core Fixed Income	13.50%	7.98%	9.41%	10.87%	13.36%	9.07%	24.93%
Cash	1.00%	2.96%	3.50%	2.86%	3.63%	2.27%	7.99%
Diversifying Strategies	23.00%	19.24%	19.86%	19.30%	18.80%	18.10%	15.51%
Real Estate	5.00%	4.71%	5.09%	5.07%	5.25%	5.31%	4.27%
Opportunistic/Absolute Return	3.00%	7.41%	6.92%	6.71%	5.89%	4.94%	3.15%
Real Return	15.00%	7.12%	7.85%	7.52%	7.66%	7.85%	8.09%

Investment Objectives and Rates of Return

The returns of KRS' particular asset classes, measured on a rolling basis, should seek to exceed the returns achieved by comparable passive market indices. All allocations, ranges, and assumed rates of return are based on actuarial assumptions that went into effect July 12, 2017. The following definitions of short-term and long-term rates of return can be found in KRS' Statement of Investment Policy.¹

Short-Term Rate of Return: defined as a period of time shorter than the defined long-term period, typically considered as a full market cycle lasting three years. For more information, see the individual portfolio information included in the monthly update².

Long-Term Rate of Return: defined as a period of time exceeding twenty years. In the long-term, KRS' total assets should achieve a return which exceeds the actuarially required rate of return of each plan. In addition to exceeding the actuarially required rate of return, the total fund return should exceed the return achieved by its blended performance benchmark.

The table below displays the market values, percent ownership of the market value, rates of returns, and benchmarks for each plan for the second quarter of fiscal year 2019. KERS-H was the only plan that did not meet its benchmark.

For the Quarter Ended December 31, 2018					
	Market Value	% of Total	Return	Index	Performance
KERS	\$ 820,416,216	16.51%	-6.10	-5.73	Below Target
KERS-H	\$ 488,921,119	9.84%	-5.33	-5.49	Above Target
CERS	\$ 2,259,879,488	45.48%	-5.21	-5.49	Above Target
CERS-H	\$ 1,216,791,311	24.49%	-5.20	-5.49	Above Target
SPRS	\$ 182,610,895	3.68%	-5.23	-5.49	Above Target
Total	\$ 4,968,619,029	100.00%			

¹Kentucky Retirement Systems, "Statement of Investment Policy" Adopted on November 4, 2015 Available at: <https://kyret.ky.gov/Investments/Investment%20Policies/Statement%20of%20Investment%20Policy%2011-4-2015%20Executed.pdf>

² Kentucky Retirement Systems, "June 2018 KRS Monthly Performance Update" Available at: <https://kyret.ky.gov/Investments/Documents/June%202018%20Monthly%20Update.pdf>

The table below shows both 1-Year returns for each of KRS' plans as well as KRS as in total. KRS is the only fund that outperformed its benchmark.

KRS Insurance Fund FY2018 Returns by Plan For the Quarter Ended December 31, 2018				
Fund	Return	Benchmark	Benchmark Rate of Return	Performance
KRS 1-Year Return	-1.84	10-Year KRS Blended Index Return	-2.74	Above Target
KERS 1-Year Return	-3.30	Actuarial Assumed Rate of Return	6.25	Below Target
KHAZ 1-Year Return	-1.97	Actuarial Assumed Rate of Return	6.25	Below Target
CERS 1-Year Return	-1.60	Actuarial Assumed Rate of Return	6.25	Below Target
CHAZ 1-Year Return	-1.51	Actuarial Assumed Rate of Return	6.25	Below Target
SPRS 1-Year Return	-1.52	Actuarial Assumed Rate of Return	6.25	Below Target

The table below displays 10-Year and 30-Year returns for all plans. All returns outperform the actuarially assumed rates of return.

KRS Insurance Fund Long-Term Returns for the Quarter Ended December 31, 2018				
Fund	Return	Benchmark	Benchmark Rate of Return	Performance
KERS 30-Year Return	7.33	Actuarial Assumed Rate of Return	6.25	Above Target
KERS 10-Year Return	8.12	Actuarial Assumed Rate of Return	6.25	Above Target
KERS-H 30-Year Return	7.45	Actuarial Assumed Rate of Return	6.25	Above Target
KERS-H 10-Year Return	8.47	Actuarial Assumed Rate of Return	6.25	Above Target
CERS 30-Year Return	7.47	Actuarial Assumed Rate of Return	6.25	Above Target
CERS 10-Year Return	8.54	Actuarial Assumed Rate of Return	6.25	Above Target
CERS-H 30-Year Return	7.48	Actuarial Assumed Rate of Return	6.25	Above Target
CERS-H 10-Year Return	8.57	Actuarial Assumed Rate of Return	6.25	Above Target
SPRS 30-Year Return	7.47	Actuarial Assumed Rate of Return	6.25	Above Target
SPRS 10-Year Return	8.56	Actuarial Assumed Rate of Return	6.25	Above Target

Returns by Asset Class

The following tables display KRS' Pension plan 3-year, 5-year, and 10-year returns for the following asset classes: U.S. Equity, Non-U.S. Equity, Real Return, and Cash; these returns are compared to benchmarked indices. For the three-year, five-year, and ten-year periods, the U.S. Equity portfolio underperformed.

When applicable, portfolio performance is also examined using the standard deviation, Sharpe ratio, and median return. The standard deviation is a statistical measure of volatility where a higher standard deviation indicates greater volatility indicating higher risk. The Sharpe ratio measures risk as the average return in excess of a risk free investment, e.g. a U.S. Treasury bond. A higher Sharpe ratio exemplifies a higher return in excess of a risk free investment. Finally, distance from the median measures performance based on peer comparisons.

U.S. Equity					
Standard Measurement		KRS	Index	Result	Times Security Under Performed (Past 4 Qtrs.)
Short-Term:					
For periods less than five years or a full market cycle, U.S. Equity should exceed the returns of the KRS Equity Blended Index.	3-Year	8.59	8.97	Below Target	4
Long-Term: (5 & 10 Years)					
U.S. Equity return should exceed the KRS Equity Blended Index.	5-Year	7.10	7.91	Below Target	4
	10-Year	12.37	13.03	Below Target	4
Volatility, as measured by the standard deviation of monthly returns, should be comparable to that of the Index within a 10 percent range of the Index.	5-Year	11.16	11.03	Within Range	0
	10-Year	13.78	13.88	Within Range	0
U.S. Equity return should compare favorably to the KRS Equity Blended Index on a risk-adjusted basis, as measured by sharpe ratio.	5-Year	0.62	0.69	Below Target	4
	10-Year	0.89	0.93	Below Target	4
U.S. Equity should generate returns that rank above the median return of a relevant peer group.	5-Year	7.10	6.41	Above Target	0
	10-Year	12.37	13.50	Below Target	4

Non-U.S. Equity					
Standard Measurement		KRS	Index	Result	Times Out of Compliance (Past 4 Qtrs.)
Short-Term:					
For periods less than five years or a full market cycle, Non-U.S. Equity should exceed the returns of the KRS International Equity Blended Index	3-Year	5.11	4.69	Above Target	0
Long-Term: (5 & 10 Years)					
Non-U.S. Equity return should exceed the KRS International Equity Blended Index	5-Year	1.42	0.98	Above Target	0
	10-Year	6.54	6.54	On Target	0
Volatility, as measured by the standard deviation of monthly returns, should be comparable to that of the Index within a 10 percent range of the Index.	5-Year	11.38	11.89	Within Range	0
	10-Year	15.34	16.27	Within Range	0
Non-U.S. Equity return should compare favorably to the KRS International Equity Blended Index on a risk-adjusted basis, as measured by sharpe ratio.	5-Year	0.13	0.09	Above Target	0
	10-Year	0.47	0.45	Above Target	0
Non-U.S. Equity should generate returns that rank above the median return of a relevant peer group	5-Year	1.42	1.40	Above Target	3
	10-Year	6.54	7.90	Below Target	4

Real Return					
Standard Measurement		KRS	Index	Result	Times Out of Compliance (Past 4 Qtrs.)
Short-Term:					
For periods less than five years or a full market cycle, Real Return should exceed the returns of the KRS Pension Real Return Custom Benchmark	3-Year	4.38	2.56	Above Target	0
Long-Term: (5 & 10 Years)					
Real Return return should exceed the KRS Pension Real Return Custom Benchmark	5-Year	2.07	1.25	Above Target	0
	10-Year	N/A	N/A	N/A	0
Volatility, as measured by the standard deviation of monthly returns, should be comparable to that of the Index within a 10 percent range of the Index.	5-Year	4.88	3.97	Outside Range	4
	10-Year	N/A	N/A	N/A	0
Total Real Return Allocation return should compare favorably to the KRS Pension Real Return Custom Benchmark on a risk-adjusted basis, as measured by sharpe ratio.	5-Year	0.32	0.18	Above Target	0
	10-Year	N/A	N/A	N/A	0

Cash					
Standard Measurement		KRS	Index	Result	Times Out of Compliance (Past 4 Qtrs.)
Short-Term:					
For periods less than five years or a full market cycle, return should exceed the Citi Group 3 Month -bill Index.	3-Year	1.16	0.99	Above Target	0
Long-Term: (5 & 10 Years)					
Return should exceed the Citi Group 3 Month -bill Index.	5-Year	0.77	0.60	Above Target	0
	10-Year	0.53	0.35	Above Target	0
Volatility, as measured by the standard deviation of monthly returns, should be comparable to that of the Index within a 10 percent range.	5-Year	0.22	0.21	Within Range	0
	10-Year	0.18	0.16	Outside Range	4

Portfolio Compliance Guidelines

- Securities issued by the state of Kentucky, its subsidiaries or affiliates are prohibited. In Compliance
- 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 System’s assets. In Compliance
- The amount of stock held in domestic or international equity allocation shall not exceed 3% of the shares outstanding of any corporation. In Compliance
- The amount of stock in any one industry in the domestic equity allocation shall not exceed 10% of the aggregate market value of the System’s assets. In Compliance
- Investment on “frontier” markets shall not exceed 10% of the System’s international equity assets. In Compliance
- The duration of the total fixed income portfolio shall not deviate from the KRS Fixed Income Index by more than 25%. In Compliance
- The duration of the TIPS portfolio shall not deviate from the Barclay’s TIPS Index by more than 10%. In Compliance
- The amount invested in the debt of a single corporation shall not exceed 5% of the total market value of the System’s Assets. In Compliance
- No public fixed income manager shall invest more than 5% of the total market value of assets held in any single issue short-term instruments, with the exception of U.S. Government issued, guaranteed or agency obligations. In Compliance

- 50% of the fixed income assets must have liquidity that is T+3 (trade date plus three days) settlement or better. In Compliance
- For the S&P 500 portfolio, securities must be in the S&P 500. **Not In Compliance**

As indicated in the above, there were public equities that did not comply with the policy that securities must be held in the S&P 500. The exceptions were due to separations, spin-offs, and mergers. The following companies triggered the S&P 500 guideline:

- Envision Healthcare Corporation. The company was acquired by KKR on October 11, 2018.
- Garrett Motion, Inc. This was a spin-off of Honeywell and began trading on the NYSE on October 29, 2018.
- Residio Technologies. This was also a spin-off of Honeywell and began trading on the NYSE on October 29, 2018.
- EQT Corporation. The company spun-off its natural gas pipeline business to become a publicly traded company.
- Equitrans Midstream Corporation. The company is a spin-off of EQT Corporation and was formed to hold EQT's midstream businesses.
- United Technologies. The company announced in November 2018, that it was splitting the company into three separate entities.
- Stericycle Inc. The company lost 7.4% of its stock value on the S&P in December 2018, due to earnings underperformance.

Most of these holdings came into compliance following re-balancing on November 15, 2018.

December
2018

KRS MONTHLY PERFORMANCE UPDATE

What's going on in the marketplace?

Global equity markets tumbled during the month; domestic equity markets were down more than -9% and international equity markets were down approximately -4.5%. It is difficult to point to any one reason for these steep declines but are likely a combination of several concerns. Global growth, though still positive, has slowed in conjunction with concerns about China's slowing economy – the world's second largest. The Fed's recent interest rate hikes have some concerned that they may have been a little aggressive in its tightening which could put further pressure on slowing the economy. Uncertainty regarding trade tariffs continued to weigh on the market as well as the threat of a looming government shutdown (which ultimately occurred). Also, an official plan to deal with the Brexit phenomenon had yet to be determined. All of these issues likely played a role in increasing market volatility to the downside. In response, investors moved towards more defensive sectors opposed to those more cyclical.

U.S. Equities

U.S. equity markets fell off a cliff during the last month of the calendar year, dropping -9.3% per the Russell 3000 Index. This substantial slide brought markets into negative territory for the year with domestic equity markets returning -5.2%. No market cap segment was immune, with small and mid-caps falling -11.9% and -11.3%, respectively. However, large caps fared better returning -9.0%. Growth provided 80 bps of downside protection versus value (R3000G -8.8%, R3000V -9.8%).

The KRS U.S. Equity portfolio trailed the Russell 3000 by 43 basis points during the month (-9.7% vs -9.3%). The portfolio's relative performance was driven by both stock selection and allocation. From a stock selection perspective, there were two strategies that struggled versus their respective benchmarks. From an allocation perspective, the portfolio being slightly smaller in terms of market cap and tilting slightly towards value served as a tailwind during the period.

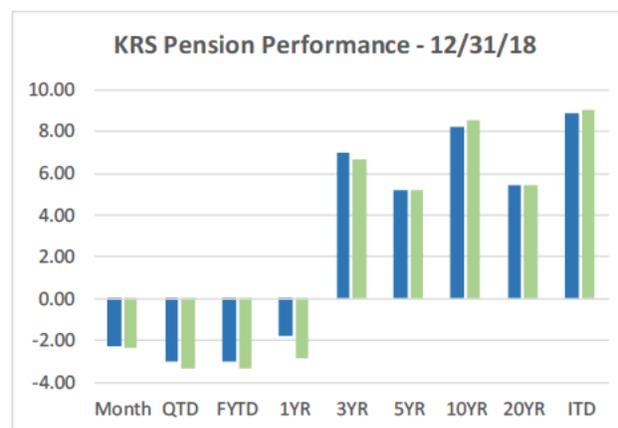
Non-U.S. Equities

While negative, Non-U.S. equities held up much better than the U.S. markets and fell -4.7% during the month, bringing the annual return to -11.5%. Emerging markets outperformed their developed market counterparts. Though there was not much style bias in the Non-U.S. markets during the period, while value seemed to hold up a little better.

The KRS Non-U.S. Equity portfolio trailed the index by 17 basis points during the month (-4.8% vs -4.7%). Stock selection was difficult as three of the four active large cap and the small cap managers underperformed their associated indices, leaving the remaining large cap as the lone outperformer. Allocation decisions had little impact on relative performance as there was little discrepancy in performance in terms of market cap or style.

Fixed Income

Fixed income market segments were mixed. What seemed to be a repeat of November, those spaces seen as "safer" tended to do well, while those higher yielding segments struggled. The U.S. Aggregate and intermediate credit space gained 1.8% and 1.1%, respectively. The corporate high yield and leveraged loan areas fell by -2.1% and -2.5%, respectively. For the 2018 year, core fixed income was flat and the high yield market was down just over -2.1%.



The core portion of the KRS portfolio gained 1.1% during the period, while the specialty credit piece fell -0.8%. Relative performance within the core portfolio was in line with the market, while additive in the specialty credit portfolio, especially within the leveraged loan mandates.

Alternative Assets

The diversifying strategy group dropped -60 bps during the period. The Real Estate and Opportunistic portions of the portfolio returned 1.9% and 0.2%, respectively. The Real Return and Absolute Return portions of the portfolio declined -1.8% and -0.6%, respectively. The Private Equity portion of the portfolio was strong during the month gaining 4.5%.

Cash

The cash portfolio performed inline during the month (0.2% vs 0.2%). For the calendar year, the 3-month T-Bill returned 1.1%. The cash allocation finished the period above target in part due to the continued transitioning of assets to the newly approved asset allocation.

NOTES:

- 1) Returns displayed are "net". For the purposes of this report, total fund return information is net of fees and expenses, with audited data beginning in July 2011. At the manager level returns are net of fees beginning with July 2011, and gross of fees for prior data.
- 2) Individual plan allocation and performance (pg.4).
- 3) Prior to January 1, 2014, the inception date for the Private Equity asset class was stated as 10/1/1990 for Pension Fund and 6/1/2001 for Insurance Fund. Prior to 07/01/02, the characteristics of the allocation, and the benchmark itself, were more closely aligned with Real Estate. As such, it is not appropriate to report this portion of the return stream within the Private Equity allocation, whose true inception date has been determined to be 07/01/02 based on funding the Systems' first private equity mandate. The portion of the original return streams that are no longer reported within the Private Equity allocation (Pension from 10/1/90 to 06/30/02; Insurance 06/01/01 to 06/30/02) are reported within the Fund Level performance figures.
- 4)

Private Equity Composite (Pension) Inception (07/01/02) to 06/30/11 60.00% S&P 1500 Composite Index 40.00% Barclays US Corporate High Yield Index 07/01/11 to 12/31/15 100.00% Russell 3000 Index + 4% (Qtr Lag) 01/01/16 to Present 100.00% Russell 3000 Index + 3% (Qtr Lag)	Private Equity Composite (Insurance) Inception (07/01/02) to 06/30/11 80.00% S&P 1500 Composite Index 20.00% Barclays US Corporate High Yield Index 07/01/11 to 12/31/15 100.00% Russell 3000 Index + 4% (Qtr Lag) 01/01/16 to Present 100.00% Russell 3000 Index + 3% (Qtr Lag)
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- 5) The Private Equity & Real Return Benchmarks, from one month returns up until five year returns, is equal to the performance of the associated KRS allocations. Given there is not appropriate benchmark to use for short term performance evaluation, this will allow greater focus on longer term returns, which is more appropriate given the long term nature of these investments.

<u>Pension Benchmark Composite 01/01/16 to 08/31/17</u> US Equity: Russell 3000 (25.6%) Non US Equity: MSCI AXCI Ex-US IMI (25.2%) Global Fixed Income: Barclays Universal Index (6.8%) Credit Fixed Income: Barclays US High Yield (7.2%) Real Estate: NCREIF ODCE (5.0%) Absolute Return: HFRI Diversified FOF (10.0%) Real Return: Allocation Specific (8.0%) Private Equity<5Yrs: Actual Performance Private Equity>5Yrs: Russell 3000 Index+3% (10.0%) Cash: Cit Grp 3-mos Treasury Bill (2.2%) <u>Pension Benchmark Composite 09/01/17 to 05/31/18 -</u>	<u>Insurance Benchmark Composite 01/01/16 to 08/31/17</u> US Equity: Russell 3000 (26.5%) Non US Equity: MSCI AXCI Ex-US IMI (26.5%) Global Fixed Income: Barclays Universal Index (6.0%) Credit Fixed Income: Barclays US High Yield (6.0%) Real Estate: NCREIF ODCE (5.0%) Absolute Return: HFRI Diversified FOF (10.0%) Real Return: Allocation Specific (8.0%) Private Equity<5Yrs: Actual Performance Private Equity>5Yrs: Russell 3000 Index+3% (10.0%) Cash: Cit Grp 3-mos Treasury Bill (2.0%) <u>Insurance Benchmark Composite 09/01/17 to 05/31/18 -</u>
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Transition Period w/Sliding Targets

US Equity: Russell 3000 (23.6%)
 Non US Equity: MSCI AXCI Ex-US IMI (23.2%)
 Global Fixed Income: Barclays Universal Index (9.0%)
 Credit Fixed Income: Barclays US High Yield (9.0%)
 Real Estate: NCREIF ODCE (5.0%)
 Absolute Return: HFRI Diversified FOF (10.0%)
 Real Return<5yrs: Actual Performance
 Real Return>5yrs: CPI+3% (8%)
 Private Equity<5Yrs: Actual Performance
 Private Equity>5Yrs: Russell 3000 Index+3% (10.0%)
 Cash: Cit Grp 3-mos Treasury Bill (2.2%)

Pension Benchmark Composite 06/01/18 to Present

US Equity: Russell 3000 (17.0%)
Non US Equity: MSCI AXCI Ex-US IMI (21.0%)
Global Fixed Income: Barclays Universal Index (13.0%)
Credit Fixed Income: Barclays US High Yield (12.4%)
Real Estate: NCREIF ODCE (5.0%)
Absolute Return: HFRI Diversified FOF (10.0%)
Real Return<5yrs: Actual Performance
Real Return>5yrs: CPI+3% (10.0%)
Private Equity<5Yrs: Actual Performance
Private Equity>5Yrs: Russell 3000 Index+3% (9.4%)
Cash: Cit Grp 3-mos Treasury Bill (2.2%)

**Fund composite benchmark is a roll-up of individual plans, which may differ from one another.

Transition Period w/Sliding Targets

US Equity: Russell 3000 (24.5%)
 Non US Equity: MSCI AXCI Ex-US IMI (24.5%)
 Global Fixed Income: Barclays Universal Index (8.0%)
 Credit Fixed Income: Barclays US High Yield (8.0%)
 Real Estate: NCREIF ODCE (5.0%)
 Absolute Return: HFRI Diversified FOF (10.0%)
 Real Return<5yrs: Actual Performance
 Real Return>5yrs: CPI+3% (8%)
 Private Equity<5Yrs: Actual Performance
 Private Equity>5Yrs: Russell 3000 Index+3% (10.0%)
 Cash: Cit Grp 3-mos Treasury Bill (2.0%)

Insurance Benchmark Composite 06/01/18 to Present

US Equity: Russell 3000 (17.9%)
Non US Equity: MSCI AXCI Ex-US IMI (21.9%)
Global Fixed Income: Barclays Universal Index (13.0%)
Credit Fixed Income: Barclays US High Yield (11.0%)
Real Estate: NCREIF ODCE (5.0%)
Absolute Return: HFRI Diversified FOF (10.0%)
Real Return<5yrs: Actual Performance
Real Return>5yrs: CPI+3% (10.0%)
Private Equity<5Yrs: Actual Performance
Private Equity>5Yrs: Russell 3000 Index+3% (9.2%)
Cash: Cit Grp 3-mos Treasury Bill (2.0%)

Investment Committee Meeting- February 12, 2019 - Standard Reports and Performance- Rich Robben

KENTUCKY RETIREMENT SYSTEMS - PENSION FUND - NET RETURNS - 12/31/18

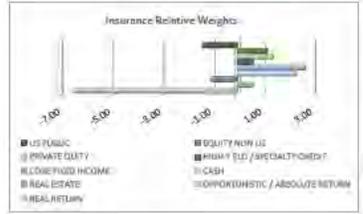
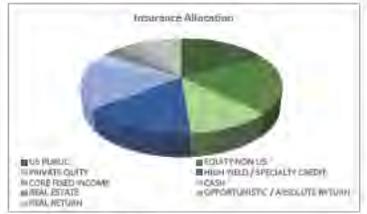
Category	Benchmark	Inception	Market Value	% of Total	1 Month	3 Months	6 Months	1 Year	3 Years	5 Years	10 Years	20 Years	TTC									
TOTAL FUND	KY Ret. Blended Index	4/1/1984	11,775,534,732.62	100.00	-2.25	-2.33	-5.75	-2.30	-3.33	-1.62	-2.81	7.00	6.64	5.15	5.16	8.18	8.51	5.42	5.45	8.91	9.00	
GROWTH			7,819,924,043.29	62.16	-9.73	-9.73	-14.67	-4.53	-5.33	-1.40	-2.81	7.00	6.64	5.15	5.16	8.18	8.51	5.42	5.45	8.91	9.00	
US PUBLIC	KY Domestic Equity Blend	4/1/1994	1,925,754,800.83	16.35	-9.74	-9.31	-14.94	-14.30	-9.55	-12.00	-6.40	8.39	8.97	6.92	7.91	12.35	13.12	6.06	6.23	10.07	10.94	
EQUITY NON US	KY Ret.Int'l Eq. Blended Index	7/1/2000	2,256,324,632.86	19.16	-4.82	-4.85	-12.64	-11.88	-11.93	-11.53	-13.36	-14.76	5.20	4.69	1.53	0.98	6.85	6.98		2.47	2.76	
PRIVATE EQUITY	Russell 3000 3%(Qtr Lag)	7/1/2002	1,246,960,042.40	10.59	4.49	4.49	-1.49	-0.06	10.03	10.03	16.68	16.68	13.06	13.06	13.29	13.29	11.47	18.50		11.46	11.77	
HIGH YIELD / SPECIALTY CREDIT	Bloomberg Barclays US High Yield		1,896,886,507.20	16.06	-0.78				0.75		2.57									1.42		
FIXED INCOME / LIQUIDITY			2,562,665,599.16	21.76	10.96				1.62											1.62		
CORE FIXED INCOME	Bloomberg Barclays US Aggregate		2,028,643,637.43	17.23	-1.14	1.84	0.73		1.52	1.66	0.66	0.03	2.42	2.06	2.69	2.52				2.63	3.60	
CASH	Citigroup Treasury Bill-3 Month	1/1/1988	534,021,897.73	4.54	0.20	0.30	0.58	0.57	1.07	1.07	2.06	1.86	1.44	0.99	0.93	0.60	0.80	0.35	2.27	1.81	3.57	3.13
DIVERSIFYING STRATEGIES			1,893,561,392.81	16.08	-0.60	-2.35			-0.96											-0.96		
REAL ESTATE	NCREIF NPI-ODCE Net 1 Qtr in Arrears Index*	7/1/1984	478,628,847.87	4.06	-1.91	1.87	0.42		5.12	3.71	10.51	7.71	10.45	7.83	9.81	9.71	8.87	4.62	7.20	7.60	5.17	6.47
OPPORTUNISTIC / ABSOLUTE R	HFRI Diversified		414,073,874.00	3.52	-0.64	-1.54	-0.65		-3.03	-4.12	1.09	-3.37	2.04	1.13	2.52	1.77				3.76	2.41	
REAL RETURN	Pension Real Return Custom Benchmark	7/1/2011	1,000,858,670.94	8.50	-1.78	-1.76	-4.46		-3.63	-3.63	-3.91	-3.91	4.65	4.65	2.15	2.15				2.95	1.84	

KENTUCKY RETIREMENT SYSTEMS - PENSION FUND - PLAN NET RETURNS - 12/31/18

Plan	Benchmark	Inception	Market Value	% of Total	1 Month	3 Months	6 Months	1 Year	3 Years	5 Years	10 Years	20 Years	TTC									
KERS	KY Ret. KERS Plan Index		1,971,028,247.28	100.00	-1.62	-2.00	-4.94	-1.95	-2.77	-1.01	-2.23	6.31	6.31	5.08	4.93	8.07	8.40	5.37	5.40	8.88	8.97	
KERS-H	KY Ret. KERS Haz Plan Index		627,804,977.27	100.00	-1.35	-2.40	-5.33	-5.69	-3.15	-3.43	-2.00	7.07	6.75	5.19	5.04	8.19	8.47	5.43	5.43	8.91	8.99	
CERS	KY Ret. CERS Plan Index		6,881,068,336.25	100.00	-2.40	-2.40	-5.42	-5.69	-3.26	-3.43	-2.00	7.13	6.78	5.18	5.03	8.19	8.47	5.42	5.43	8.91	8.99	
CERS-H	KY Ret. CERS Haz Plan Index		2,237,927,891.62	100.00	-2.39	-2.40	-5.41	-5.68	-3.24	-3.43	-2.03	7.14	6.77	5.21	5.03	8.20	8.47	5.43	5.43	8.91	8.99	
SPRS	KY Ret. SPRS Plan Index		257,705,152.38	100.00	-1.91	-2.00	-4.51	-4.94	-2.50	-2.88	-1.62	-2.39	6.35	6.52	4.69	4.88	7.93	8.39	5.30	5.40	8.84	8.97



Note: The above chart displays the average monthly asset allocation.



KENTUCKY RETIREMENT SYSTEMS - INSURANCE FUND - NET RETURNS - 12/31/18

Category	Benchmark	Inception	Market Value	% of Total	1 Month	3 Months	6 Months	1 Year	3 Years	5 Years	10 Years	20 Years	TTC									
TOTAL FUND	KY Ret. Blended Index	4/1/1987	4,968,619,033.55	100.00	-2.42	-2.45	-5.88	-3.23	-3.94	-1.84	-2.74	7.28	6.90	5.20	5.43	8.45	9.24	4.85	5.08	7.33	7.57	
GROWTH			3,156,847,080.33	63.34	-3.88	-3.88	-8.69	-5.18												-5.18		
US PUBLIC	KY Domestic Equity Blend	7/1/1992	864,106,948.35	17.39	-9.72	-9.31	-14.79	-14.30	-9.50	-8.2	-6.40	8.59	8.97	7.10	7.91	12.37	13.03	6.02	5.86	9.14	9.07	
EQUITY NON US	KY Ret.Int'l Eq. Blended Index	4/1/2000	990,213,279.67	19.93	-4.85	-4.65	-12.65	-11.88	-11.94	-11.53	-13.55	-14.76	5.11	4.69	1.42	0.98	6.54	6.54		2.46	1.95	
PRIVATE EQUITY	Russell 3000 3%(Qtr Lag)	7/1/2002	566,896,034.45	11.41	3.48	3.48	0.21	0.21	8.15	8.16	18.12	18.12	14.85	14.85	15.59	15.59	13.87	18.02		10.46	11.21	
HIGH YIELD / SPECIALTY CREDIT	Bloomberg Barclays US High Yield		775,830,817.86	15.61	-0.56				1.85		2.74									4.26		
FIXED INCOME / LIQUIDITY			970,935,122.78	19.54	0.77				1.46											1.46		
CORE FIXED INCOME	Bloomberg Barclays US Aggregate	7/1/2013	804,291,090.58	16.19	-1.14	1.84	0.77		1.53	1.66	0.63	0.01	2.47	2.06	2.32	2.52				2.24	2.62	
CASH	Citigroup Treasury Bill-3 Month	7/1/1992	166,644,032.20	3.35	0.20	0.2	0.57	0.57	1.07	1.07	1.90	1.86	1.16	0.99	0.77	0.60	0.53	0.35	1.99	1.81	2.63	2.30
DIVERSIFYING STRATEGIES			801,257,466.66	16.13	-0.44				-0.70											-0.70		
REAL ESTATE	NCREIF NPI-ODCE Net 1 Qtr in Arrears Index*	7/1/2018	157,214,172.45	3.16	-1.88	1.87	0.45		-3.34	3.71	10.48	7.71	10.53	7.83	9.63	9.71				9.29	8.06	
OPPORTUNISTIC / ABSOLUTE R	HFRI Diversified	5/1/2009	179,358,159.38	3.61	-0.62	-1.54	-0.66		-0.97	-4.12	1.13	-3.37	2.94	1.33	2.54	1.77				3.73	2.41	
REAL RETURN	Pension Real Return Custom Benchmark	7/1/2011	424,045,094.83	8.53	-1.45	-1.45	-3.84	-3.84	-3.18	-3.18	-3.42	-3.42	4.38	4.38	2.07	2.07				2.75	1.98	

KENTUCKY RETIREMENT SYSTEMS - INSURANCE FUND - PLAN NET RETURNS - 12/31/18

Plan	Benchmark	Inception	Market Value	% of Total	1 Month	3 Months	6 Months	1 Year	3 Years	5 Years	10 Years	20 Years	TTC									
KERS INS	KY Ins. KERS Plan Index		820,416,215.89	100.00	-2.93	-2.37	-6.07	-5.50	-4.06	-3.48	-3.30	-3.39	6.37	7.02	4.83	5.16	8.16	9.13	4.89	5.03	7.13	7.24
KERS-H INS	KY Ins. KERS Haz Plan Index		488,921,116.69	100.00	-2.42	-2.21	-5.32	-5.32	-3.26	-3.17	-1.97	-2.34	7.20	7.14	5.13	5.29	8.48	9.19	4.85	5.06	7.12	7.56
CERS INS	KY Ins. CERS Plan Index		2,259,879,487.74	100.00	-2.32	-2.45	-5.21	-5.68	-3.10	-3.53	-1.60	-2.71	7.38	6.96	5.29	5.24	8.55	9.16	4.88	5.04	7.25	7.55
CERS-H INS	KY Ins. CERS Haz Plan Index		1,216,791,311.05	100.00	-2.30	-2.45	-5.20	-5.68	-3.06	-3.53	-1.51	-2.71	7.46	6.96	5.35	5.24	8.58	9.17	4.90	5.04	7.26	7.55
SPRS INS	KY Ins. SPRS Plan Index		182,610,895.31	100.00	-2.30	-2.45	-5.23	-5.68	-3.07	-3.53	-1.52	-2.71	7.44	6.96	5.33	5.25	8.57	9.17	4.89	5.05	7.26	7.55

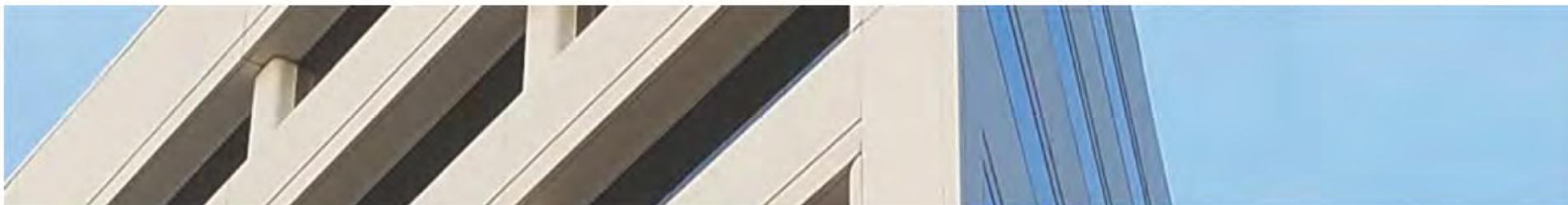


Note: The above chart displays the average monthly asset allocation.



WILSHIRE ASSOCIATES

Wilshire Consulting



Kentucky Retirement Systems Pension

Executive Summary of Investment Performance

December 31, 2018



MARKET ENVIRONMENT



Wilshire Consulting

ASSET CLASS PERFORMANCE

ASSET CLASS RETURNS - BEST TO WORST						ANNUALIZED 5-YEAR AS OF 12/2018
2013	2014	2015	2016	2017	2018 YTD	
U.S. Equity 33.1%	REITs 31.8%	REITs 4.2%	MLPs 18.3%	Emrg Mrkts 37.7%	T-Bills 1.9%	U.S. Equity 8.1%
MLPs 27.6%	U.S. Equity 12.7%	U.S. Equity 0.7%	High Yield 17.1%	Developed 25.6%	Core Bond 0.0%	REITs 7.9%
Developed 23.3%	Core Bond 6.0%	Core Bond 0.6%	U.S. Equity 13.4%	U.S. Equity 21.0%	U.S. TIPS -1.3%	High Yield 3.8%
High Yield 7.4%	MLPs 4.8%	T-Bills 0.1%	Commodities 11.8%	High Yield 7.5%	High Yield -2.1%	Core Bond 2.5%
REITs 1.9%	U.S. TIPS 3.6%	Developed -0.4%	Emrg Mrkts 11.6%	REITs 4.2%	REITs -4.8%	Emrg Mrkts 2.0%
T-Bills 0.1%	High Yield 2.5%	U.S. TIPS -1.4%	REITs 7.2%	Core Bond 3.6%	U.S. Equity -5.3%	U.S. TIPS 1.7%
Core Bond -2.0%	T-Bills 0.0%	High Yield -4.5%	U.S. TIPS 4.7%	U.S. TIPS 3.0%	Commodities -11.2%	Developed 1.0%
Emrg Mrkts -2.3%	Emrg Mrkts -1.8%	Emrg Mrkts -14.6%	Core Bond 2.6%	Commodities 1.7%	MLPs -12.4%	T-Bills 0.6%
U.S. TIPS -8.6%	Developed -4.5%	Commodities -24.7%	Developed 1.5%	T-Bills 0.8%	Developed -13.4%	MLPs -7.3%
Commodities -9.5%	Commodities -17.0%	MLPs -32.6%	T-Bills 0.3%	MLPs -6.5%	Emrg Mrkts -14.2%	Commodities -8.8%

Data sources: Wilshire Compass

Note: Developed asset class is developed equity markets ex-U.S., ex-Canada

Wilshire Consulting

MARKET COMMENTARY



U.S. Equity

The U.S. stock market was down -14.3% for the fourth quarter of 2018. This marks the worst quarter for U.S. equities since 2011 and the first down year since the credit crisis sell-off of 2008. Concerns of an economic slowdown weighed on stock prices as did fears that additional rate increases by the Federal Reserve could weaken future prospects for economic growth.

The yield curve ended 2018 with a very unusual shape – which will likely be a source of debate if it persists, largely focusing on the Fed’s December rate hike. Some fear that it could be enough to slow the economy and are therefore selling shorter-term bonds, pushing rates higher. Others highlight the fact that the Fed’s mandate focuses on both growth and inflation and that a 0.25% increase is not likely to stop the U.S. economy cold. Ultimately, the Fed makes their final decisions based on all available data and can decide to adjust their course of action.

Non-U.S. Equity

Equity markets outside of the U.S. suffered during the quarter, although they generally outperformed U.S. equity. While the EU began the year in sound economic condition, growth declined steadily while gains in unemployment stalled and industrial production reversed course. While there were some positive signals on U.S.-China trade, investors will likely wait until a scheduled meeting in January before fully evaluating the current global trade environment.

Fixed Income

The U.S. Treasury yield curve fell across most maturities with the 10-year Treasury yield at 2.69%, down 37 basis points. The Federal Open Market Committee increased its overnight rate by 25 basis points but adjusted downward their forecast for future rates. Credit spreads widened during the quarter within both the investment grade and high yield markets.



Wilshire Consulting

DECEMBER 2018 ASSET CLASS ASSUMPTIONS

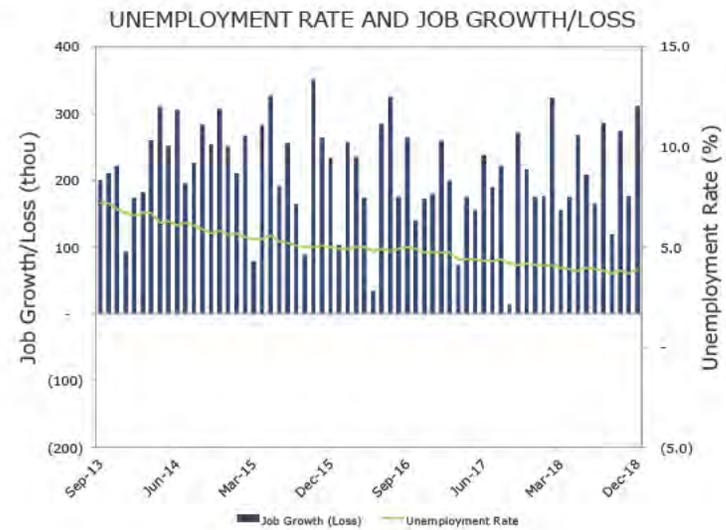
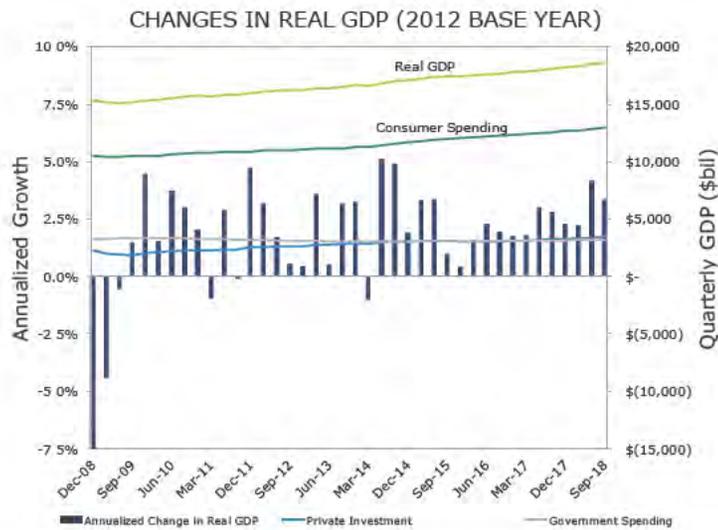
	EQUITY						FIXED INCOME					REAL ASSETS							
	US STOCK	DEV	EMG	GLOBAL		PRIVATE EQUITY	CASH	LT			NON-US BOND (HDG)	REAL ESTATE			REAL ASSETS	US CPI			
		EX-US STOCK	MRKT STOCK	EX-US STOCK	GLOBAL STOCK			CORE BOND	CORE BOND	US TIPS		HIGH YIELD	US RES	GLOBAL RES			PRIVATE RE	CMDTY	
EXPECTED COMPOUND RETURN (%)	7.00	7.50	7.50	7.75	7.45	10.05	2.65	3.85	4.25	3.00	5.90	1.25	5.65	5.85	6.65	4.35	6.40	1.70	
EXPECTED ARITHMETIC RETURN (%)	8.30	8.95	10.45	9.35	8.75	13.35	2.65	4.00	4.70	3.15	6.35	1.30	7.00	7.00	7.55	5.40	6.75	1.70	
EXPECTED RISK (%)	17.00	18.00	26.00	18.80	17.05	28.00	1.25	5.15	9.85	6.00	10.00	3.50	17.00	15.80	14.00	15.00	8.75	1.75	
CASH YIELD (%)	2.15	3.50	2.50	3.25	2.65	0.00	2.65	4.05	5.00	3.55	8.95	1.80	4.40	4.40	2.70	2.65	3.00	0.00	
CORRELATIONS																			
US STOCK	1.00																		
DEV EX-US STOCK (USD)	0.81	1.00																	
EMERGING MARKET STOCK	0.74	0.74	1.00																
GLOBAL EX-US STOCK	0.83	0.96	0.86	1.00															
GLOBAL STOCK	0.94	0.92	0.82	0.94	1.00														
PRIVATE EQUITY	0.74	0.64	0.62	0.67	0.74	1.00													
CASH EQUIVALENTS	-0.05	-0.09	-0.05	-0.08	-0.07	0.00	1.00												
CORE BOND	0.28	0.13	0.00	0.09	0.20	0.31	0.19	1.00											
LT CORE BOND	0.31	0.16	-0.01	0.12	0.23	0.32	0.11	0.93	1.00										
US TIPS	-0.05	0.00	0.15	0.05	0.00	-0.03	0.20	0.60	0.47	1.00									
HIGH YIELD BOND	0.54	0.39	0.49	0.45	0.51	0.34	-0.10	0.25	0.32	0.05	1.00								
NON-US BOND (HDG)	0.16	0.25	-0.01	0.18	0.18	0.26	0.10	0.67	0.66	0.39	0.26	1.00							
US RE SECURITIES	0.59	0.47	0.44	0.49	0.56	0.50	-0.05	0.17	0.23	0.10	0.56	0.05	1.00						
GLOBAL RE SECURITIES	0.65	0.59	0.56	0.62	0.66	0.58	-0.05	0.17	0.22	0.11	0.62	0.03	0.94	1.00					
PRIVATE REAL ESTATE	0.54	0.44	0.44	0.47	0.52	0.51	-0.05	0.19	0.25	0.09	0.57	0.05	0.77	0.75	1.00				
COMMODITIES	0.25	0.34	0.39	0.38	0.32	0.27	0.00	-0.02	-0.02	0.25	0.29	-0.10	0.25	0.28	0.25	1.00			
REAL ASSET BASKET	0.42	0.43	0.50	0.48	0.47	0.43	0.01	0.24	0.25	0.41	0.53	0.06	0.65	0.69	0.69	0.59	1.00		
INFLATION (CPI)	-0.10	-0.15	-0.13	-0.15	-0.13	-0.10	0.10	-0.12	-0.12	0.15	-0.08	-0.08	0.05	0.03	0.05	0.44	0.26	1.00	

Wilshire Consulting ECONOMIC REVIEW



AS OF DEC. 31, 2018		KEY ECONOMIC INDICATORS			
CPI (ALL ITEMS)	MONTHLY CHANGE	CUMULATIVE CHANGE			
SEASONALLY ADJUSTED	Dec-18	-0.1	3-Mo.	0.3	
	Nov-18	0.0	12-Mo.	1.9	
	Oct-18	0.3	10-Yr. (Annual)	1.8	
	10-Yr.	1.7			
BREAKEVEN INFLATION	10-Yr.	1.7			
CONSUMER SENTIMENT	Dec-18	98.3			
U. OF MICHIGAN SURVEY	Nov-18	97.5			
	1-Yr. Ago	95.9	10-Yr. Avg	82.5	
MANUFACTURING	Dec-18	54.1	CHANGE IN SECTOR		
INST. FOR SUPPLY MGMT	Nov-18	59.3	>50	Expansion	
PURCHASING MNGRS' IDX	1-Yr. Avg.	58.8	<50	Contraction	

Note: Seasonally adjusted CPI data is utilized to better reflect short-term pricing activity.



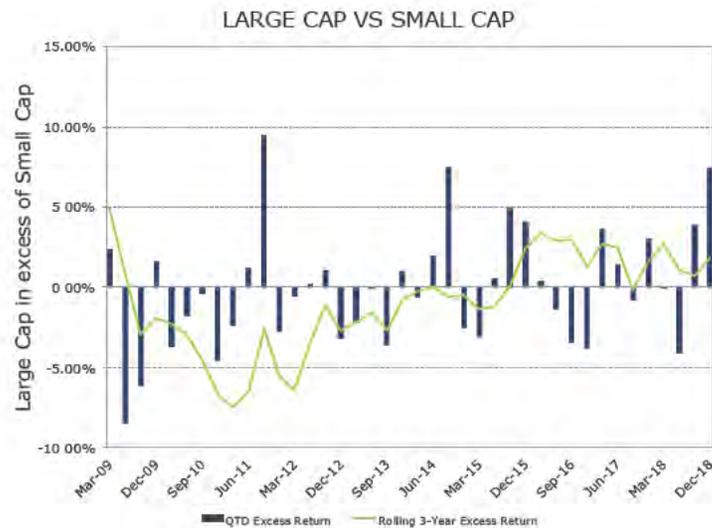
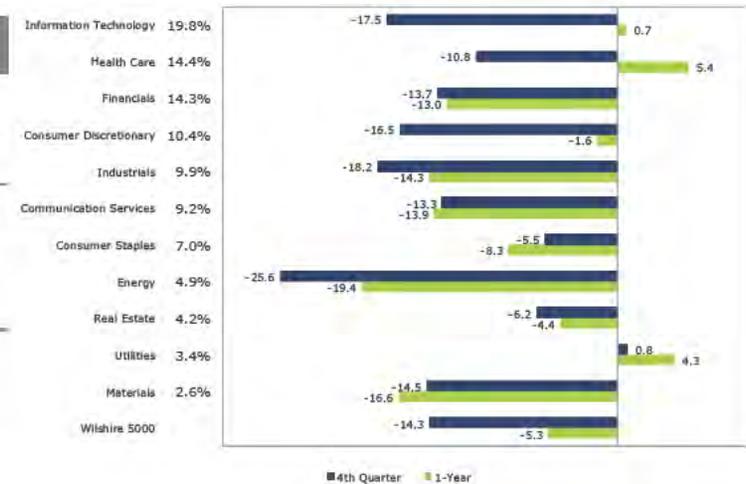
Data sources: Bureau of Labor Statistics, U.S. Treasury, University of Michigan, Institute for Supply Management, Bureau of Economic Analysis

Wilshire Consulting U.S. EQUITY MARKET



WILSHIRE 5000 SECTOR WEIGHT & RETURN (%)

AS OF DECEMBER 31, 2018	QTR	YTD	1 YR	3 YR	5 YR	10 YR
WILSHIRE 5000 INDEX	-14.3	-5.3	-5.3	9.1	8.1	13.2
WILSHIRE U.S. LARGE CAP	-13.7	-4.6	-4.6	9.3	8.5	13.1
WILSHIRE U.S. SMALL CAP	-19.7	-10.8	-10.8	7.4	4.7	13.9
WILSHIRE U.S. LARGE GROWTH	-16.8	-3.6	-3.6	10.3	9.6	14.6
WILSHIRE U.S. LARGE VALUE	-10.8	-5.9	-5.9	8.1	7.2	11.6
WILSHIRE U.S. SMALL GROWTH	-20.6	-9.7	-9.7	8.1	4.5	14.7
WILSHIRE U.S. SMALL VALUE	-18.7	-12.0	-12.0	6.5	4.7	12.9
WILSHIRE REIT INDEX	-6.9	-4.8	-4.8	2.1	7.9	12.2
MSCI USA MIN. VOL. INDEX	-7.7	0.9	0.9	9.5	9.8	12.6
FTSE RAFI U.S. 1000 INDEX	-13.8	-8.3	-8.3	7.9	6.6	14.1



Data sources: Wilshire Compass, Wilshire Atlas

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Wilshire Consulting



RETURNS BY QUALITY SEGMENT

Highest quality names produced a positive return for the year but are among the lowest weight within the broad market



Data sources: Wilshire Atlas

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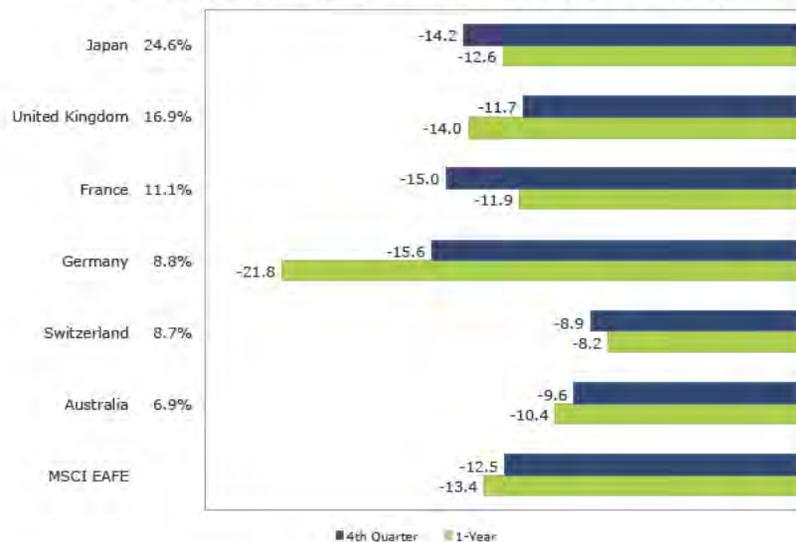
Wilshire Consulting



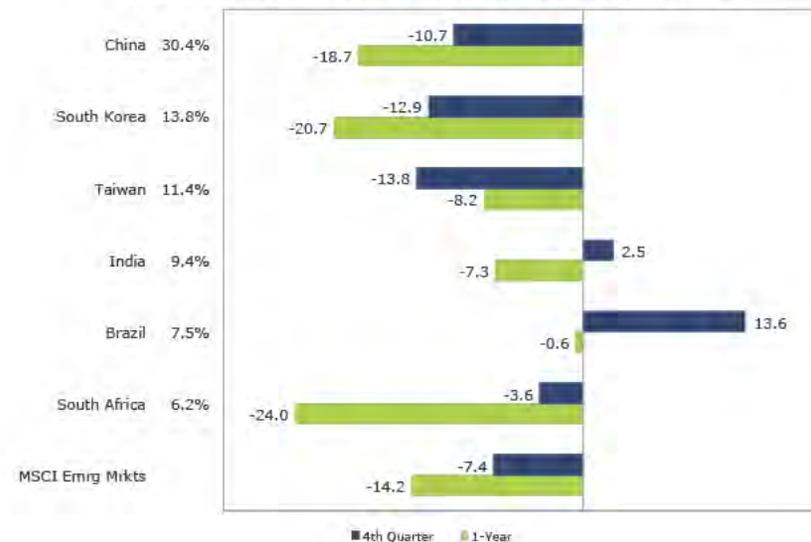
NON-U.S. EQUITY MARKET

AS OF DECEMBER 31, 2018	QTR	YTD	1 YR	3 YR	5 YR	10 YR
MSCI ACWI EX-US (\$G)	-11.4	-13.8	-13.8	5.0	1.1	7.1
MSCI EAFE (\$G)	-12.5	-13.4	-13.4	3.4	1.0	6.8
MSCI EMERGING MARKETS (\$G)	-7.4	-14.2	-14.2	9.6	2.0	8.4
MSCI FRONTIER MARKETS (\$G)	-4.3	-16.2	-16.2	4.6	1.1	5.4
MSCI ACWI EX-US GROWTH (\$G)	-12.2	-14.1	-14.1	4.6	2.1	7.5
MSCI ACWI EX-US VALUE (\$G)	-10.6	-13.4	-13.4	5.4	0.2	6.6
MSCI ACWI EX-US SMALL (\$G)	-14.4	-17.9	-17.9	4.4	2.4	10.5
MSCI ACWI MINIMUM VOLATILITY	-6.5	-1.0	-1.0	8.3	7.9	10.5
MSCI EAFE MINIMUM VOLATILITY	-7.3	-5.2	-5.2	4.5	5.4	8.1
FTSE RAFI DEVELOPED EX-US	-12.8	-14.5	-14.5	4.9	0.9	7.3
MSCI EAFE LC (G)	-12.2	-10.5	-10.5	3.1	4.3	8.0

MSCI EAFE: LARGEST COUNTRIES & RETURN (USD)



MSCI EM: LARGEST COUNTRIES & RETURN (USD)



Data sources: Wilshire Compass

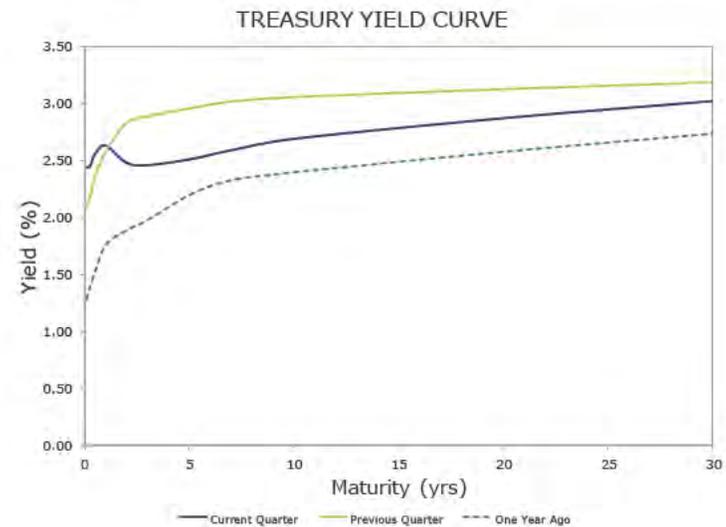
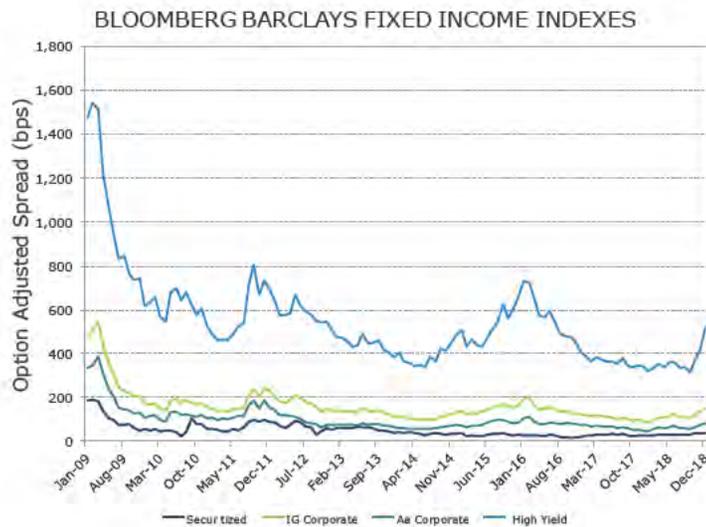
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Wilshire Consulting U.S. FIXED INCOME

AS OF DECEMBER 31, 2018	YTM	DURATION	QTR	YTD	1 YR	3 YR	5 YR	10 YR
BLOOMBERG BARCLAYS AGGREGATE	3.3	5.9	1.6	0.0	0.0	2.1	2.5	3.5
BLOOMBERG BARCLAYS TREASURY	2.6	6.1	2.6	0.9	0.9	1.4	2.0	2.1
BLOOMBERG BARCLAYS GOV'T-REL.	3.4	5.3	1.2	0.3	0.3	2.4	2.6	2.9
BLOOMBERG BARCLAYS SECURITIZED	3.4	4.7	2.0	1.0	1.0	1.8	2.5	3.4
BLOOMBERG BARCLAYS CORPORATE	4.2	7.1	-0.2	-2.5	-2.5	3.3	3.3	5.9
BLOOMBERG BARCLAYS LT G/C	4.1	15.0	0.8	-4.7	-4.7	4.0	5.4	5.9
BLOOMBERG BARCLAYS LT TREASURY	3.0	17.4	4.2	-1.8	-1.8	2.6	5.9	4.1
BLOOMBERG BARCLAYS LT GOV'T-REL.	4.6	11.8	0.0	-3.2	-3.2	4.7	5.6	5.7
BLOOMBERG BARCLAYS LT CORP.	4.9	13.5	-1.8	-7.2	-7.2	4.9	5.0	7.6
BLOOMBERG BARCLAYS U.S. TIPS *	2.7	7.6	-0.4	-1.3	-1.3	2.1	1.7	3.6
BLOOMBERG BARCLAYS HIGH YIELD	8.0	4.0	-4.5	-2.1	-2.1	7.2	3.8	11.1
TREASURY BILLS	2.5	0.25	0.6	1.9	1.9	1.0	0.6	0.4

* Yield and Duration statistics are for a proxy index based on similar maturity, the Bloomberg Barclays U.S. Treasury 7-10 Year Index

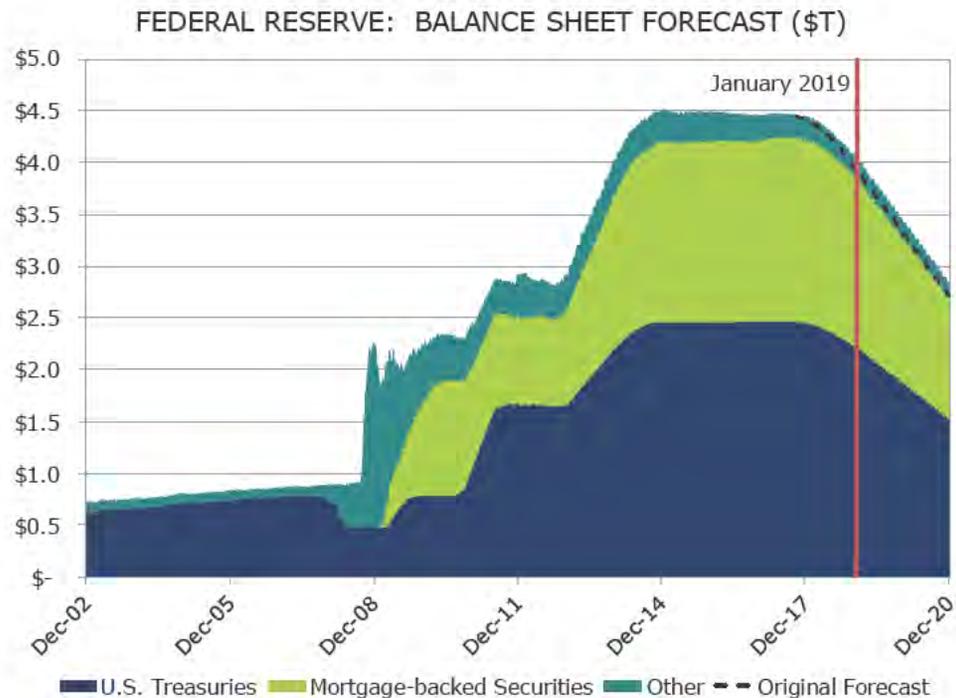


Data sources: Wilshire Compass, Bloomberg Barclays, U.S. Treasury

Wilshire Consulting FEDERAL RESERVE



- Federal Reserve began their balance sheet normalization program during October 2017; targeting \$10B in reductions per month while increasing to \$50B per month in Q4 2018
- Generally on pace with their initial plan, the Federal Reserve has reduced their total assets by \$406 billion through mid-January 2019



Data sources: Federal Reserve

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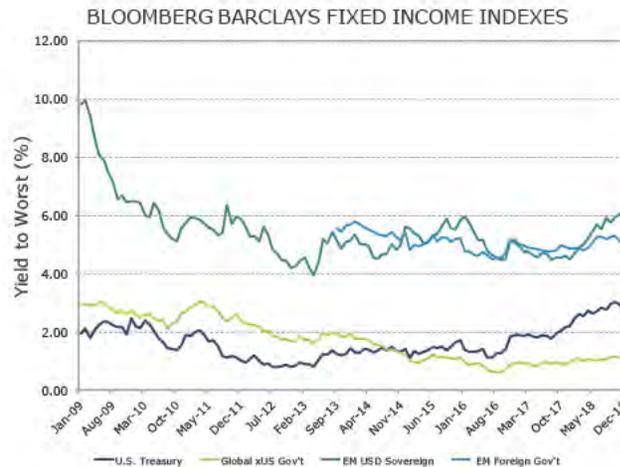
Wilshire Consulting



NON-U.S. FIXED INCOME

AS OF DECEMBER 31, 2018	QTR	YTD	1 YR	3 YR	5 YR	10 YR
DEVELOPED MARKETS						
BLMBRG BRCLYS GLBL AGGREGATE xUS	0.9	-2.1	-2.1	3.2	0.0	1.7
BLMBRG BRCLYS GLBL AGGREGATE xUS *	1.9	3.2	3.2	3.5	4.1	4.0
BLMBRG BRCLYS GLOBAL INF LNKD xUS	-1.1	-5.9	-5.9	3.1	1.0	3.8
BLMBRG BRCLYS GLOBAL INF LNKD xUS *	1.4	1.3	1.3	6.2	6.3	5.8
EMERGING MARKETS (HARD CURRENCY)						
BLMBRG BRCLYS EM USD AGGREGATE	-0.2	-2.5	-2.5	5.0	4.2	8.5
EMERGING MARKETS (FOREIGN CURRENCY)						
BLMBRG BRCLYS EM LOCAL CURR. GOVT	2.5	-3.4	-3.4	5.3	0.5	4.1
BLMBRG BRCLYS EM LOCAL CURR. GOVT *	2.6	2.7	2.7	3.2	2.9	3.2
EURO vs. DOLLAR	-1.6	-4.8	-4.8	1.7	-3.7	-2.0
YEN vs. DOLLAR	3.5	2.7	2.7	3.1	-0.9	-1.9
POUND vs. DOLLAR	-2.3	-5.9	-5.9	-4.7	-5.1	-1.2

* Returns are reported in terms of local market investors, which removes currency effects.



Data sources: Wilshire Compass, Bloomberg Barclays, Federal Reserve Bank of St. Louis

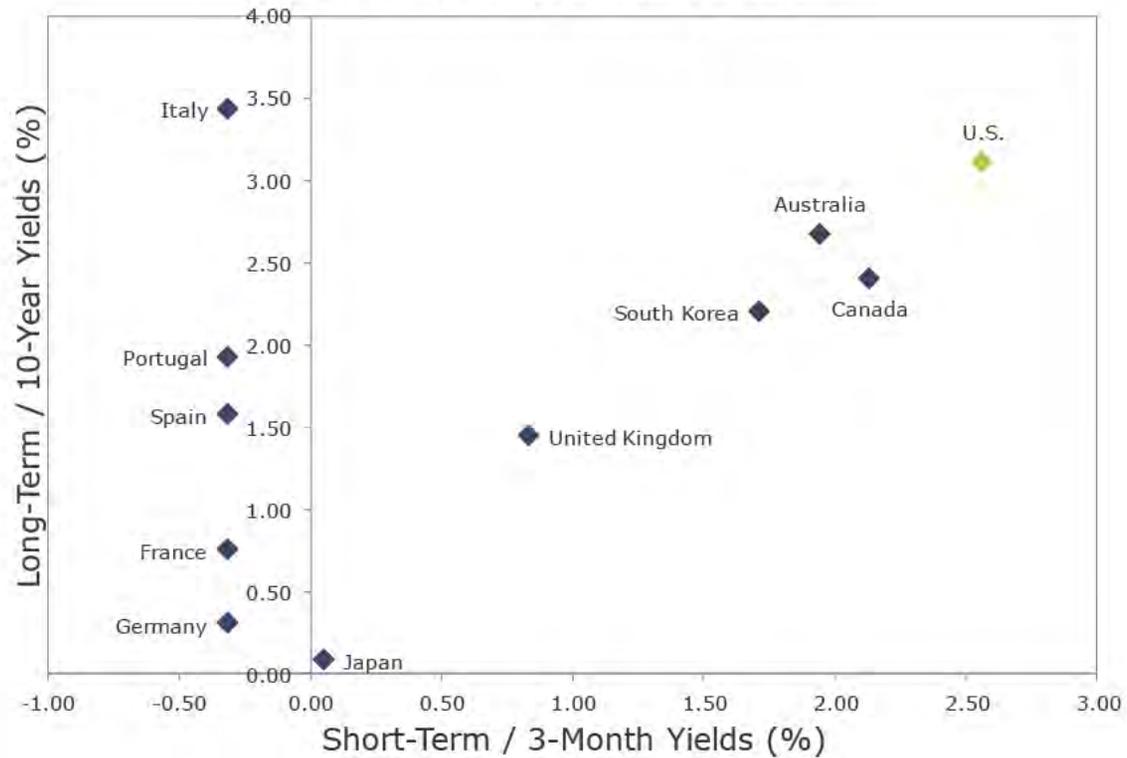
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GLOBAL INTEREST RATES

Negative short-term rates remain in Europe; Long rates jumped in Italy during the quarter

GOVERNMENT BOND YIELDS



Data sources: Organization for Economic Co-operation and Development

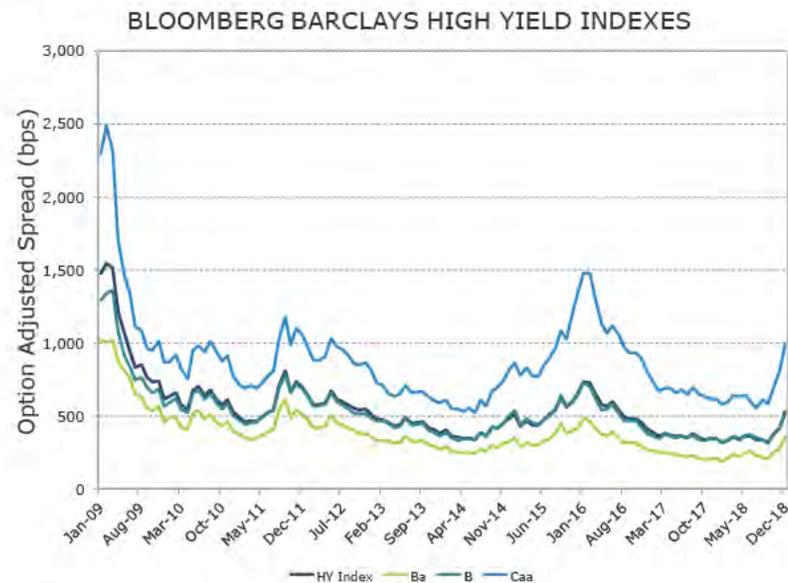
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HIGH YIELD BOND MARKET

AS OF DECEMBER 31, 2018		QTR	YTD	1 YR	3 YR	5 YR	10 YR
BLOOMBERG BARCLAYS HIGH YIELD		-4.5	-2.1	-2.1	7.2	3.8	11.1
CREDIT SUISSE LEVERAGED LOAN		-3.1	1.1	1.1	5.0	3.3	8.3
HIGH YIELD QUALITY DISTRIBUTION	WEIGHT						
Ba U.S. HIGH YIELD	46.1%	-2.9	-2.4	-2.4	5.7	4.3	10.2
B U.S. HIGH YIELD	39.7%	-4.4	-1.3	-1.3	6.8	3.3	9.7
Caa U.S. HIGH YIELD	13.3%	-9.3	-3.8	-3.8	11.7	3.9	13.9
Ca to D U.S. HIGH YIELD	0.6%	-24.1	-1.3	-1.3	27.2	-11.2	7.4
Non-Rated U.S. HIGH YIELD	0.2%	-1.7	1.2	1.2	5.3	-0.5	6.9



Data sources: Wilshire Compass, Bloomberg Barclays

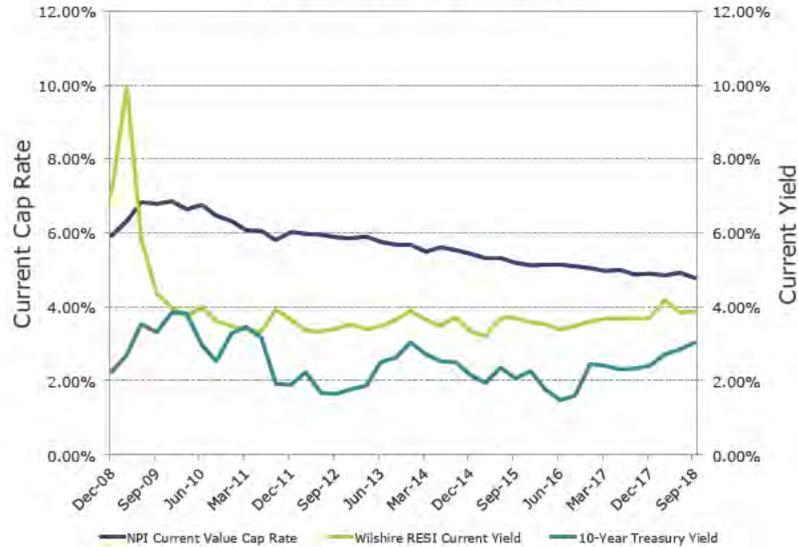
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Wilshire Consulting REAL ASSETS



AS OF DECEMBER 31, 2018	QTR	YTD	1 YR	3 YR	5 YR	10 YR
BLOOMBERG BARCLAYS U.S. TIPS	-0.4	-1.3	-1.3	2.1	1.7	3.6
BLOOMBERG COMMODITY INDEX	-9.4	-11.2	-11.2	0.3	-8.8	-3.8
WILSHIRE GLOBAL RESI INDEX	-6.1	-5.4	-5.4	3.3	6.1	11.6
NCREIF ODCE FUND INDEX	1.8	8.3	8.3	8.2	10.4	7.0
NCREIF TIMBERLAND INDEX	1.0	3.4	3.4	3.2	5.0	3.8
ALERIAN MLP INDEX (OIL & GAS)	-17.3	-12.4	-12.4	-1.1	-7.3	9.6

REAL ESTATE VALUATION



NCREIF ODCE FUND INDEX RETURN



Data sources: Wilshire Compass, National Council of Real Estate Investment Fiduciaries



TOTAL FUND



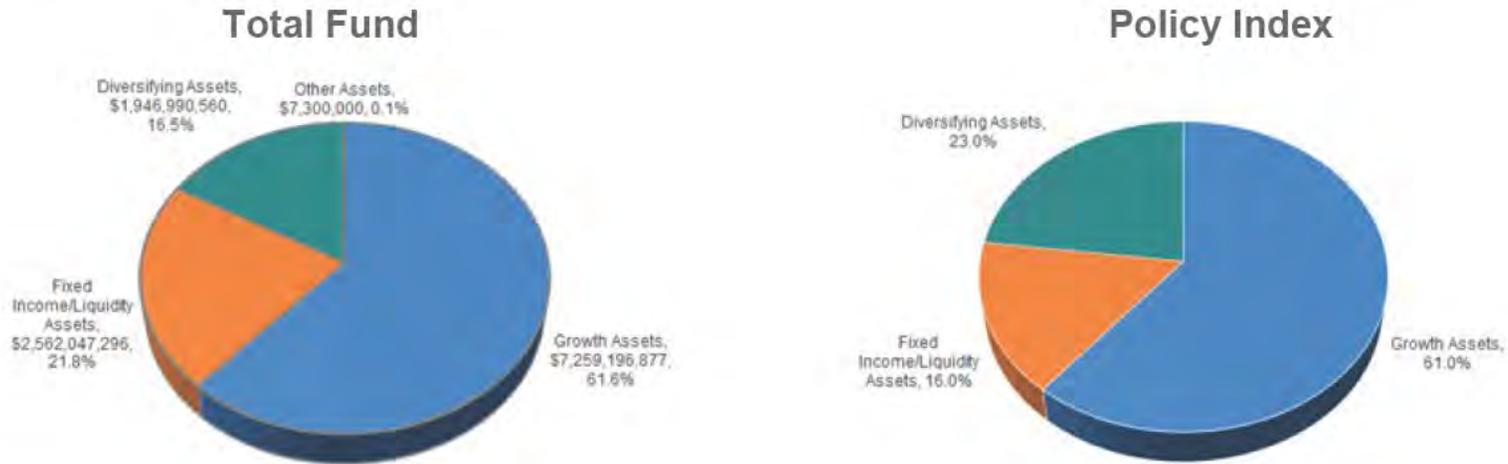
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

KRS Pension Plan Composite

Asset Class Bucketing

As of December 31, 2018



\$11,775,534,733



Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

KRS Pension Plan Composite

Asset Class Bucketing

As of December 31, 2018

Asset Class / Bucket	Total Pension Allocation		Policy Index	Relative (+/-)
	(\$)	(%)		
U.S. Equity	\$1,925,754,801	16.4%	18.3%	-1.9%
Non-U.S. Equity	\$2,256,324,693	19.2%	18.3%	0.9%
Private Equity	\$1,246,960,042	10.6%	9.5%	1.1%
Credit / High Yield	\$1,830,157,341	15.5%	15.0%	0.5%
Growth Assets	\$7,259,196,877	61.6%	61.0%	0.6%
Core Fixed Income	\$2,028,643,697	17.2%	14.8%	2.5%
Cash	\$533,403,599	4.5%	1.3%	3.3%
Fixed Income/Liquidity Assets	\$2,562,047,296	21.8%	16.0%	5.8%
Real Estate	\$628,086,794	5.3%	5.0%	0.3%
Real Return	\$1,000,858,671	8.5%	15.0%	-6.5%
Absolute Return	\$318,045,095	2.7%	3.0%	-0.3%
Diversifying Assets	\$1,946,990,560	16.5%	23.0%	-6.5%
Other Assets	\$7,300,000	0.1%	0.0%	0.1%
Total Fund	\$11,775,534,733	100.0%	100.0%	0.0%



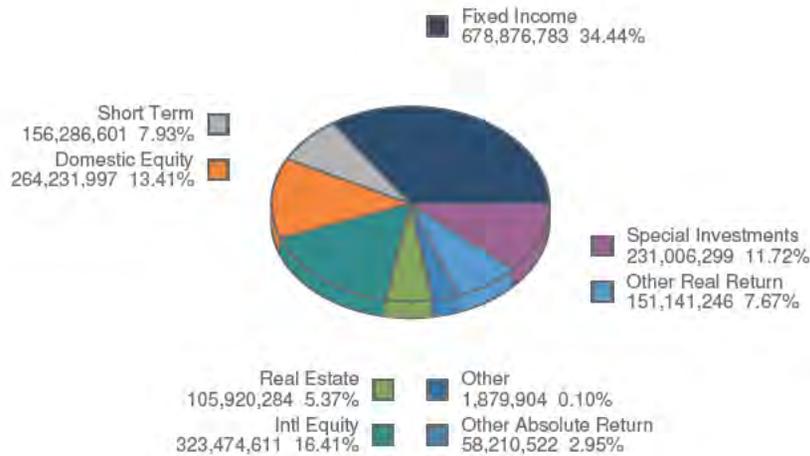
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

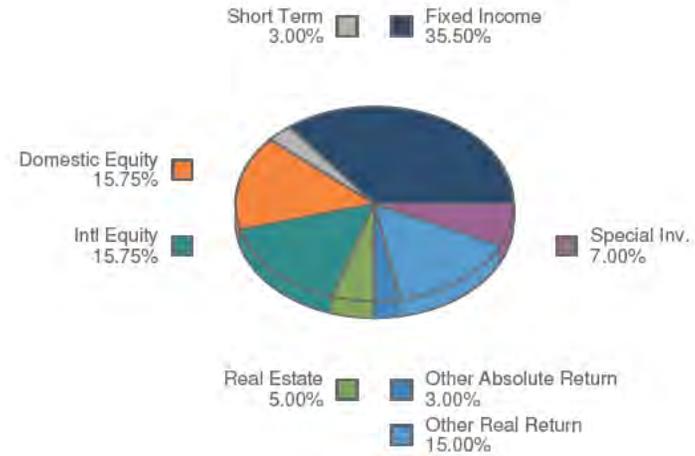
KERS Pension Plan Composite

As of December 31, 2018

Total Fund



Policy Index



\$1,971,028,247



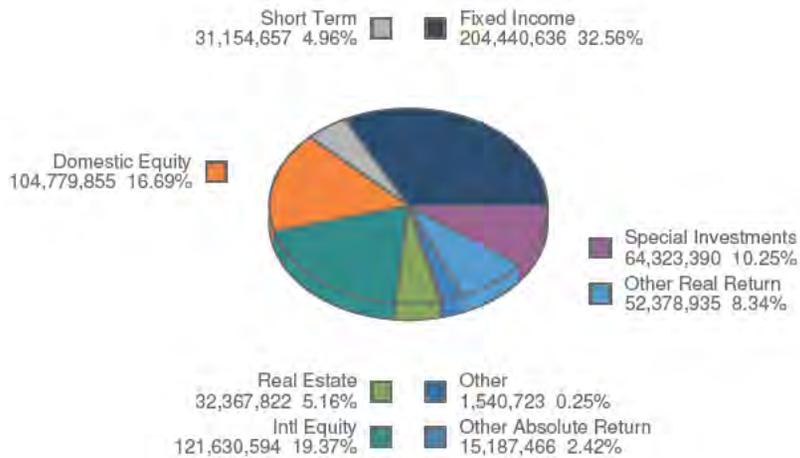
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

KERS (H) Pension Plan Composite

As of December 31, 2018

Total Fund



Policy Index



\$627,804,077



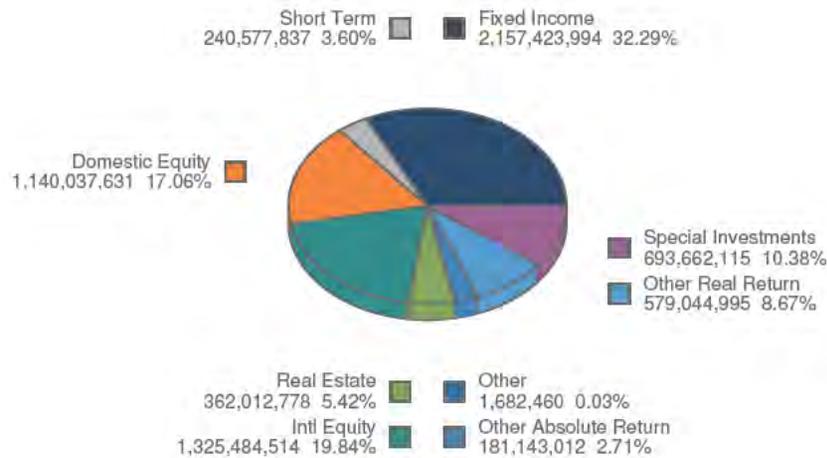
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

CERS Pension Plan Composite

As of December 31, 2018

Total Fund



Policy Index



\$6,681,069,336



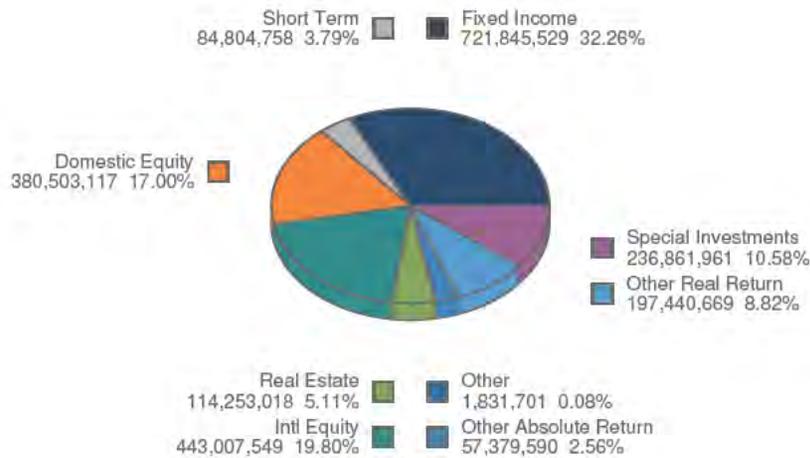
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

CERS (H) Pension Plan Composite

As of December 31, 2018

Total Fund



Policy Index



\$2,237,927,892



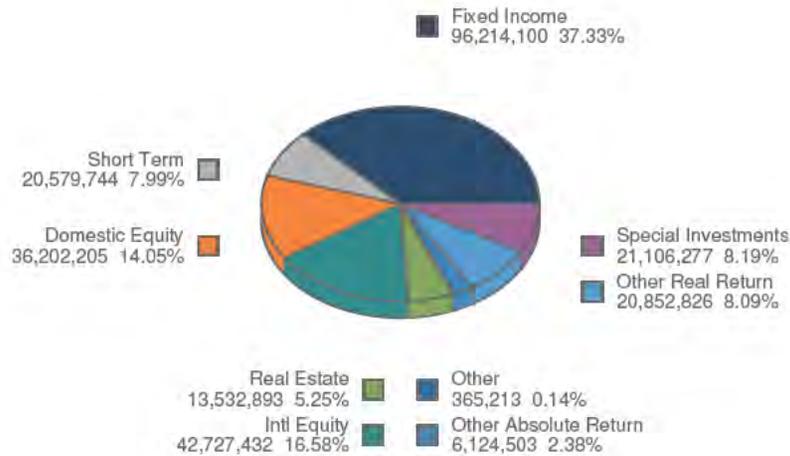
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ACTUAL ALLOCATION VS POLICY ALLOCATION

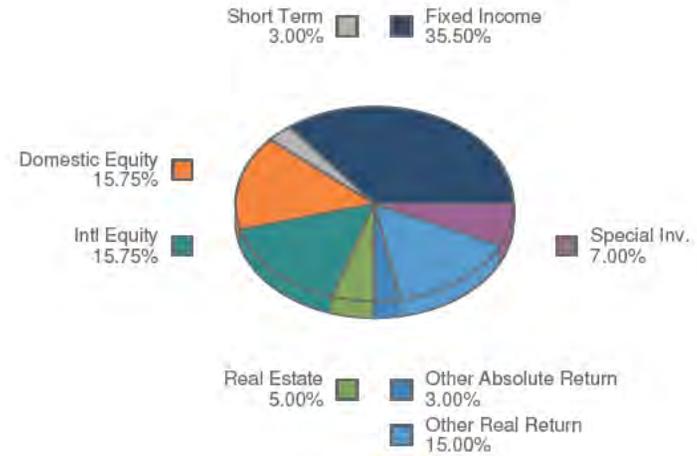
SPRS Pension Plan Composite

As of December 31, 2018

Total Fund



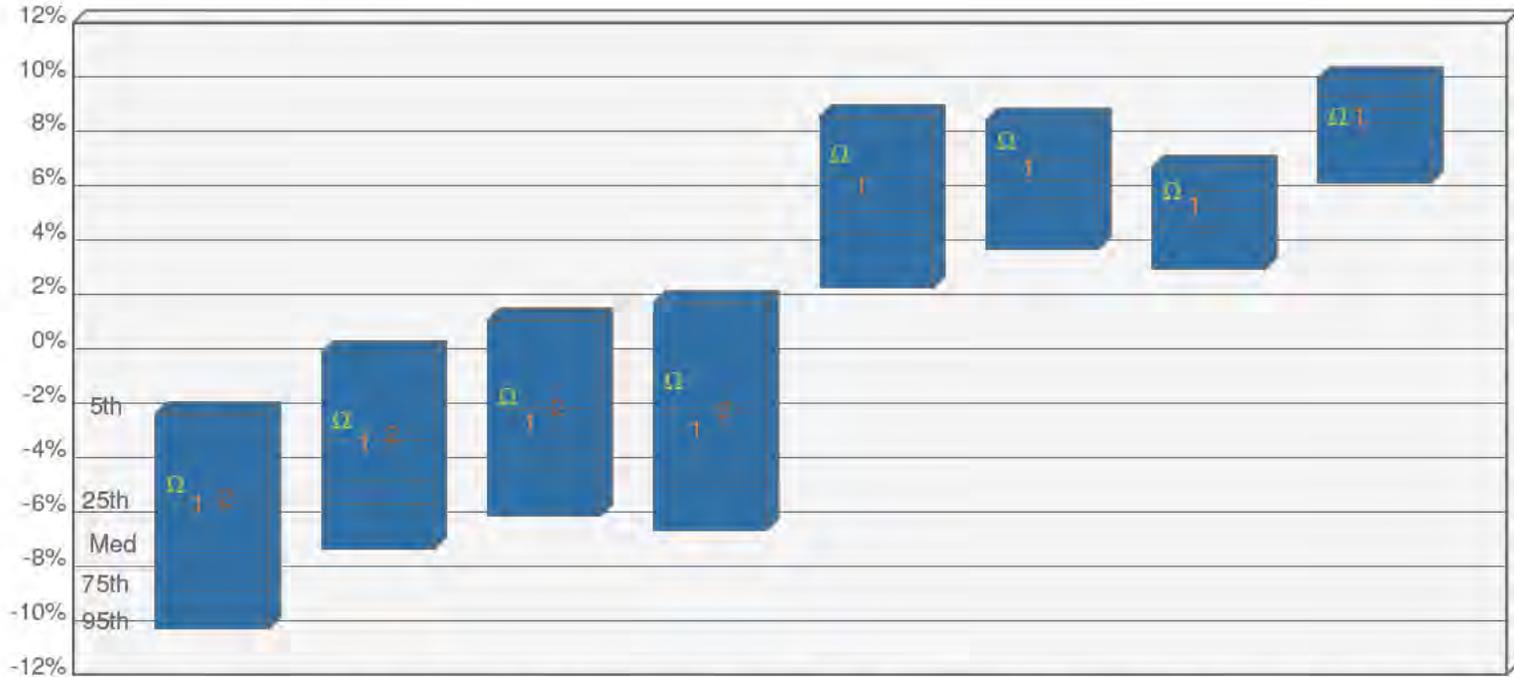
Policy Index



\$257,705,192



Wilshire Consulting
PERFORMANCE COMPARISON
 KRS Pension Plan Composite
 Periods Ended December 31, 2018

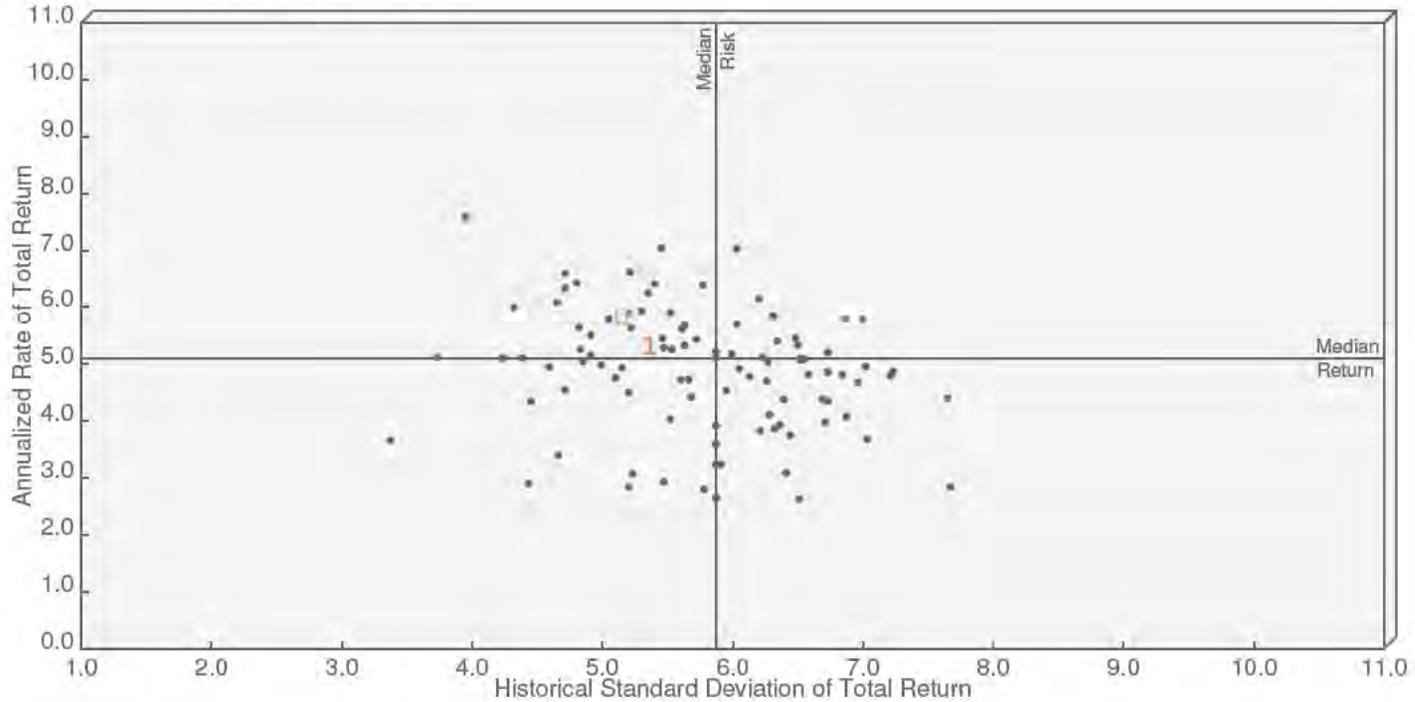


	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
Ω KRS Pension Plan	-4.99 (17)	-2.65 (15)	-1.78 (18)	-1.18 (14)	7.14 (13)	7.66 (11)	5.79 (25)	8.55 (64)
1 KRS Allocation I	-5.70 (21)	-3.48 (27)	-2.72 (32)	-2.96 (34)	6.01 (32)	6.66 (32)	5.29 (40)	8.57 (63)
2 KRS IPS Benchmark	-5.49 (20)	-3.14 (21)	-2.15 (23)	-2.26 (25)				
5th %tile	-2.43	-0.18	1.03	1.66	8.51	8.38	6.64	9.91
25th %tile	-5.89	-3.38	-2.22	-2.22	6.28	6.91	5.79	9.28
Median	-7.51	-4.85	-3.67	-4.05	5.02	6.17	5.11	8.81
75th %tile	-8.97	-5.71	-4.47	-5.07	4.19	5.49	4.50	8.27
95th %tile	-10.33	-7.38	-6.16	-6.70	2.22	3.67	2.90	6.09
Number of Funds	150	149	149	147	142	137	131	119

*TUCS Total Ret of Master Trusts - Public Universe - Gross of Fees



Wilshire Consulting
RISK / RETURN ANALYSIS
 KRS Pension Plan
 Five Years Ending December 31, 2018

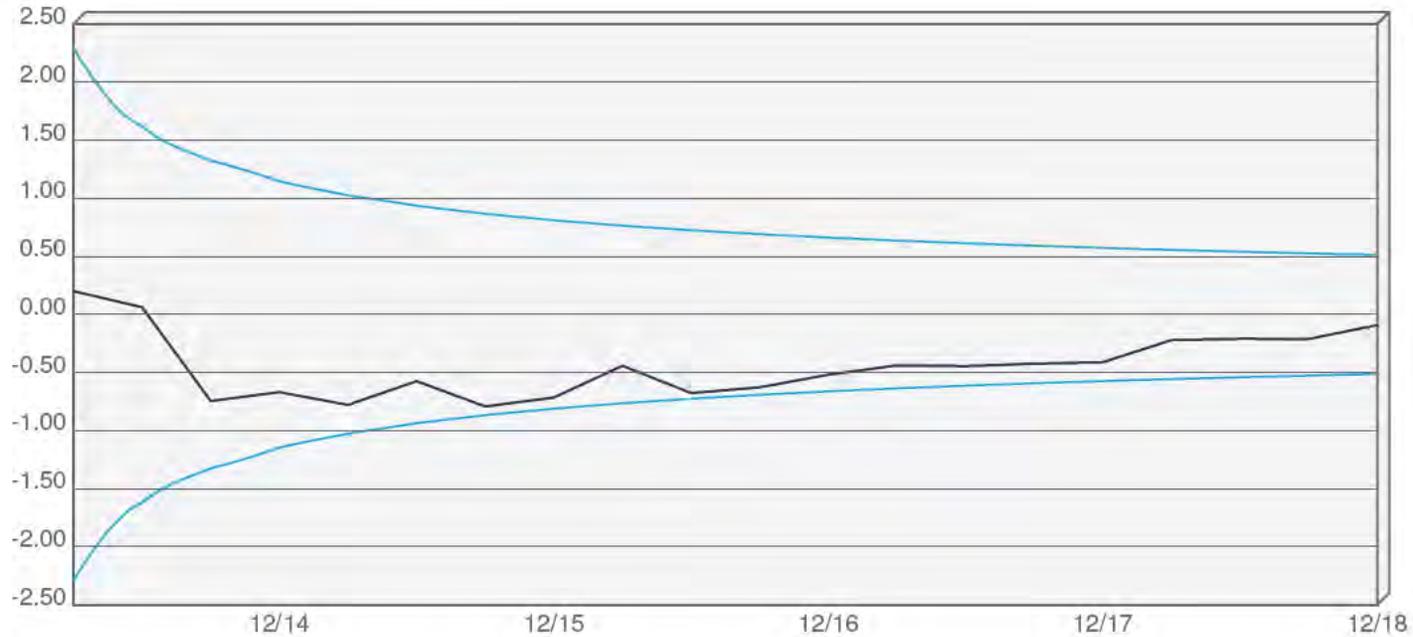


Description	Legend	Gross Fee Ret		Standard Deviation	
		Value	Rank	Value	Rank
KRS Pension Plan	Ω	5.79	25	5.18	74
KRS Allocation Index	1	5.29	40	5.40	66
Median		5.11		5.87	

*TUCS Total Returns of Master Trusts - Public Universe - Gross of Fees



Wilshire Consulting
CUMULATIVE SKILL ANALYSIS
 KRS Pension Plan Composite
 Five Years Ending December 31, 2018



— Quarterly NOF Value Added vs. KRS Allocation Index — 80% Confidence Band

Excess Return:	-0.09	Information Ratio:	-0.13
Excess Risk:	0.70	T-Stat:	-0.29



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
KRS Pension Plan									
Net of Fee Return	-5.11	-2.93	-2.18	-1.78	7.02	5.20	8.18	3/31/84	8.91
KRS Allocation Index	-5.70	-3.48	-2.72	-2.96	6.66	5.29	8.57	3/31/84	9.02
Value Added	0.59	0.55	0.54	1.19	0.36	-0.09	-0.39	3/31/84	-0.11
KRS IPS Benchmark	-5.49	-3.14	-2.15	-2.26					
KERS Pension Plan									
Net of Fee Return	-4.01	-1.78	-1.13	-0.84	6.37	5.12	8.09	3/31/84	8.88
KERS Allocation Index	-5.01	-2.78	-2.15	-2.60	5.95	4.78	8.33	3/31/84	8.95
Value Added	1.01	1.00	1.02	1.76	0.43	0.34	-0.24	3/31/84	-0.07
KERS IPS Benchmark	-4.82	-2.69	-1.92	-2.24					
Assumed Rate 5.25%	1.29	2.59	3.91	5.25					
KERS (H) Pension Plan									
Net of Fee Return	-5.28	-3.10	-2.35	-1.97	7.08	5.20	8.20	3/31/84	8.91
KERS (H) Allocation Index	-5.80	-3.55	-2.75	-2.97	6.91	5.24	8.58	3/31/84	9.02
Value Added	0.52	0.45	0.40	1.00	0.17	-0.05	-0.38	3/31/84	-0.11
KERS (H) IPS Benchmark	-5.63	-3.22	-2.21	-2.29					
Assumed Rate 6.25%	1.53	3.08	4.65	6.25					
CERS Pension Plan									
Net of Fee Return	-5.38	-3.21	-2.45	-2.04	7.15	5.19	8.19	3/31/84	8.91
CERS Allocation Index	-5.81	-3.57	-2.75	-2.95	6.92	5.25	8.58	3/31/84	9.02
Value Added	0.44	0.36	0.31	0.91	0.23	-0.06	-0.39	3/31/84	-0.11
CERS IPS Benchmark	-5.64	-3.24	-2.21	-2.27					
Assumed Rate 6.25%	1.53	3.08	4.65	6.25					



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
CERS (H) Pension Plan									
Net of Fee Return	-5.37	-3.20	-2.40	-1.99	7.15	5.22	8.20	3/31/84	8.91
CERS (H) Allocation Index	-5.81	-3.56	-2.71	-2.90	6.94	5.26	8.59	3/31/84	9.03
Value Added	0.44	0.36	0.32	0.91	0.21	-0.04	-0.39	3/31/84	-0.11
CERS (H) IPS Benchmark	-5.64	-3.24	-2.18	-2.22					
Assumed Rate 6.25%	1.53	3.08	4.65	6.25					
SPRS Pension Plan									
Net of Fee Return	-4.44	-2.41	-1.78	-1.55	6.38	4.70	7.94	3/31/84	8.84
SPRS Allocation Index	-5.07	-2.62	-1.78	-2.14	6.77	5.15	8.53	3/31/84	9.01
Value Added	0.63	0.20	0.00	0.59	-0.40	-0.45	-0.59	3/31/84	-0.17
SPRS IPS Benchmark	-4.85	-2.75	-1.91	-2.14					
Assumed Rate 5.25%	1.29	2.59	3.91	5.25					



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
US Equity Composite									
Net of Fee Return	-14.76	-9.54	-5.75	-6.40	8.40	6.93	12.35	3/31/84	10.87
Russell 3000	-14.30	-8.20	-4.63	-5.24	8.97	7.91	13.12	3/31/84	10.94
Value Added	-0.46	-1.34	-1.12	-1.16	-0.57	-0.99	-0.77	3/31/84	-0.07
Non-US Equity Composite									
Net of Fee Return	-12.49	-11.90	-13.51	-13.35	5.21	1.54	7.07	6/30/00	2.62
Policy Index	-11.88	-11.53	-13.84	-14.76	4.69	0.98	6.90	6/30/00	2.76
Value Added	-0.61	-0.37	0.33	1.41	0.52	0.56	0.17	6/30/00	-0.14
Core Fixed Composite									
Net of Fee Return	0.93							9/30/18	0.93
Bloomberg Universal	1.17							9/30/18	1.17
Value Added	-0.24							9/30/18	-0.24
Opportunistic Fixed Composite									
Net of Fee Return	-1.32							9/30/18	-1.32
Bloomberg High Yield	-4.53							9/30/18	-4.53
Value Added	3.21							9/30/18	3.21
Fixed Income Composite									
Net of Fee Return	-0.22	1.07	0.96	0.66	4.60	3.93	5.42	3/31/84	7.41
Policy Index	-1.70	-0.39	-0.02	-1.14	4.90	4.12	4.66	3/31/84	7.20
Value Added	1.48	1.46	0.97	1.80	-0.30	-0.20	0.75	3/31/84	0.21
Bloomberg Global Aggregate	1.20	0.26	-2.53	-1.20	2.70	1.08	2.49		
Real Return Composite									
Net of Fee Return	-4.24	-3.61	-3.40	-3.89	4.65	2.15		6/30/11	2.95
Real Return Index (P)	-3.40	-2.80	-1.23	-3.04	2.46	1.22		6/30/11	1.96
Value Added	-0.84	-0.81	-2.18	-0.85	2.19	0.94		6/30/11	0.98



PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Real Estate Composite									
Net of Fee Return	1.79	4.50	6.64	9.10	9.68	9.35	8.65	6/30/84	6.10
NCREIF ODCE NOF 1 Quarter Lag	1.87	3.71	5.76	7.71	7.83	9.71	4.62		
Value Added	-0.08	0.79	0.88	1.39	1.85	-0.36	4.03		
Absolute Return Composite									
Net of Fee Return	-1.14	-0.93	-0.37	1.20	2.08	2.55		3/31/10	3.80
HFRI FOF Div (1 Month Lag)	-3.16	-2.81	-2.39	-0.97	1.53	2.01		3/31/10	2.54
Value Added	2.02	1.88	2.02	2.17	0.55	0.54		3/31/10	1.26
Private Equity Composite									
Net of Fee Return	4.36	10.03	12.89	16.73	13.08	13.31	11.48	6/30/02	11.47
KRS Short Term PE Index	4.36	10.03	12.89	16.73	13.09	13.31	11.48	6/30/02	11.47
Value Added	0.00	0.00	0.00	-0.00	-0.00	-0.00	-0.00	6/30/02	-0.00
Russell 3000 +3% Qtr Lag	7.91	12.94	13.05	21.10	21.33	17.61	18.39	6/30/02	11.42
Cash Composite									
Net of Fee Return	0.59	1.11	1.56	2.14	1.48	0.96	0.81	12/31/87	3.57
91-Day Treasury Bill	0.57	1.06	1.52	1.88	1.02	0.63	0.37	12/31/87	3.27
Value Added	0.02	0.05	0.04	0.26	0.46	0.33	0.44	12/31/87	0.30
Other Assets									
Net of Fee Return	0.00	0.00	0.00	0.00	0.00	0.00	0.17	3/31/99	3.08



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CUSTOM BENCHMARK SPECIFICATION

KRS Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
KRS Allocation Index	6/84	6/17	100.00	KRS Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			25.20	MSCI ACWI Ex USA IMI Index (\$G)
			25.60	Russell 3000
			7.00	Bloomberg Universal
			7.00	Bloomberg High Yield
			8.00	Real Return Index (P)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	KRS Short Term PE Benchmark
			2.20	91-Day Treasury Bill
	12/17	3/18	10.00	HFRI Diversified Index
			9.00	Bloomberg High Yield
			9.00	Bloomberg Universal
			2.20	91-Day Treasury Bill
			23.20	MSCI ACWI Ex USA IMI (\$N)
5.00			NCREIF ODCE NOF 1 Quarter Lag	
8.00			Real Return Index (P)	
10.00			KRS Short Term PE Benchmark	
6/18	12/18	23.60	Russell 3000	
		17.00	Russell 3000	
		21.00	MSCI ACWI Ex USA IMI (\$N)	
		10.00	HFRI Diversified Index	
		10.00	Real Return Index (P)	
		12.40	Bloomberg High Yield	
		13.00	Bloomberg Universal	
5.00	NCREIF ODCE NOF 1 Quarter Lag			
KRS IPS Benchmark	9/17	9/17	9.40	KRS Short Term PE Benchmark
			2.20	91-Day Treasury Bill
			17.50	Russell 3000



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CUSTOM BENCHMARK SPECIFICATION

KRS Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description	
KRS IPS Benchmark (cont.)			17.50	MSCI ACWI Ex USA IMI Index (\$G)	
			22.70	Bloomberg High Yield	
			5.10	Bloomberg Universal	
			10.00	Real Return Index (P)	
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			10.00	HFRI FOF Div (1 Month Lag)	
			10.00	KRS Short Term PE Benchmark	
			2.20	91-Day Treasury Bill	
			12/17	6/18	2.20
			10.00	KRS Short Term PE Benchmark	
			10.00	HFRI FOF Div (1 Month Lag)	
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			10.00	Real Return Index (P)	
			5.10	Bloomberg Universal	
			22.70	Bloomberg High Yield	
			17.50	MSCI ACWI Ex USA IMI (\$N)	
			17.50	Russell 3000	
		9/18	12/18	18.25	Russell 3000
				18.25	MSCI ACWI Ex USA IMI (\$N)
				14.75	Bloomberg Universal
				15.00	Bloomberg High Yield
				5.00	NCREIF ODCE NOF 1 Quarter Lag
				3.00	HFRI Diversified Index
				15.00	Real Return Index (P)
				9.50	KRS Short Term PE Benchmark
				1.25	91-Day Treasury Bill



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CUSTOM BENCHMARK SPECIFICATION

KERS Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
KERS Allocation Index	6/84	6/17	100.00	KERS Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			5.00	91-Day Treasury Bill
			10.00	KERS Short Term PE Benchmark
			3.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	Real Return Index (P)
			5.00	Bloomberg Global Aggregate
			5.00	Bloomberg High Yield
			10.00	Bloomberg Aggregate
			22.00	Russell 3000
			20.00	MSCI ACWI Ex USA IMI Index (\$G)
	12/17	3/18	10.00	HFRI Diversified Index
			20.00	Russell 3000
			10.00	KERS Short Term PE Benchmark
			8.00	Real Return Index (P)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			18.00	MSCI ACWI Ex USA IMI (\$N)
			3.00	91-Day Treasury Bill
			12.00	Bloomberg Universal
	6/18	12/18	14.00	Bloomberg High Yield
			3.00	91-Day Treasury Bill
			10.00	KERS Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
15.00			Bloomberg Universal	
15.00			Bloomberg High Yield	
11.50			Real Return Index (P)	
7.00	HFRI Diversified Index			
		18.75	MSCI ACWI Ex USA IMI (\$N)	
		14.75	Russell 3000	



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CUSTOM BENCHMARK SPECIFICATION

KERS Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
KERS IPS Benchmark	9/17	9/17	17.50	Russell 3000
			17.50	MSCI ACWI Ex USA IMI Index (\$G)
			17.00	Bloomberg High Yield
			10.00	Bloomberg Universal
			10.00	Real Return Index (P)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	HFRI FOF Div (1 Month Lag)
			10.00	KERS Short Term PE Benchmark
			3.00	91-Day Treasury Bill
			12/17	6/18
	17.50	MSCI ACWI Ex USA IMI (\$N)		
	17.00	Bloomberg High Yield		
	10.00	Bloomberg Universal		
	10.00	Real Return Index (P)		
	5.00	NCREIF ODCE NOF 1 Quarter Lag		
	10.00	HFRI FOF Div (1 Month Lag)		
	10.00	KERS Short Term PE Benchmark		
	3.00	91-Day Treasury Bill		
	9/18	12/18		
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			15.75	MSCI ACWI Ex USA IMI (\$N)
12/18		15.75	Russell 3000	
		3.00	HFRI Diversified Index	
		15.00	Bloomberg High Yield	
		7.00	KERS Short Term PE Benchmark	
9/17	12/18	20.50	Bloomberg Universal	
		15.00	Real Return Index (P)	
		100.00	Assumed Rate 5.25%	

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CUSTOM BENCHMARK SPECIFICATION

KERS (H) Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
KERS (H) Allocation Index	6/84	6/17	100.00	KERS (H) Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			2.00	91-Day Treasury Bill
			10.00	KERS (H) Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			8.00	Real Return Index (P)
			6.00	Bloomberg High Yield
			6.00	Bloomberg Universal
			26.50	Russell 3000
	26.50	MSCI ACWI Ex USA IMI Index (\$G)		
	12/17	3/18	10.00	HFRI Diversified Index
			24.50	Russell 3000
			10.00	KERS (H) Short Term PE Benchmark
			8.00	Real Return Index (P)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
24.50			MSCI ACWI Ex USA IMI (\$N)	
2.00			91-Day Treasury Bill	
8.00			Bloomberg Universal	
8.00	Bloomberg High Yield			
6/18	12/18	2.00	91-Day Treasury Bill	
		10.00	KERS (H) Short Term PE Benchmark	
		5.00	NCREIF ODCE NOF 1 Quarter Lag	
		12.00	Bloomberg Universal	
		11.00	Bloomberg High Yield	
		11.00	Real Return Index (P)	
		10.00	HFRI Diversified Index	
		21.50	MSCI ACWI Ex USA IMI (\$N)	
17.50	Russell 3000			
KERS (H) IPS Benchmark	9/17	9/17	17.50	Russell 3000



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CUSTOM BENCHMARK SPECIFICATION

KERS (H) Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
KERS (H) IPS Benchmark (cont.)			17.50	MSCI ACWI Ex USA IMI Index (\$G)
			24.00	Bloomberg High Yield
			4.00	Bloomberg Universal
			10.00	Real Return Index (P)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	HFRI FOF Div (1 Month Lag)
			10.00	KERS (H) Short Term PE Benchmark
			2.00	91-Day Treasury Bill
	12/17	6/18	17.50	Russell 3000
			17.50	MSCI ACWI Ex USA IMI (\$N)
			24.00	Bloomberg High Yield
			4.00	Bloomberg Universal
			10.00	Real Return Index (P)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	HFRI FOF Div (1 Month Lag)
			10.00	KERS (H) Short Term PE Benchmark
			2.00	91-Day Treasury Bill
	9/18	12/18	18.75	Russell 3000
			18.75	MSCI ACWI Ex USA IMI (\$N)
			13.50	Bloomberg Universal
			15.00	Bloomberg High Yield
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			3.00	HFRI Diversified Index
		15.00	Real Return Index (P)	
		10.00	KERS (H) Short Term PE Benchmark	
		1.00	91-Day Treasury Bill	
Assumed Rate 6.25%	9/17	12/18	100.00	Assumed Rate 6.25%



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CUSTOM BENCHMARK SPECIFICATION

CERS Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
CERS Allocation Index	6/84	6/17	100.00	CERS Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			2.00	91-Day Treasury Bill
			10.00	CERS Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			8.00	Real Return Index (P)
			6.00	Bloomberg High Yield
			6.00	Bloomberg Universal
			26.50	Russell 3000
			26.50	MSCI ACWI Ex USA IMI Index (\$G)
			12/17	3/18
	24.50	Russell 3000		
	10.00	CERS Short Term PE Benchmark		
	8.00	Real Return Index (P)		
	5.00	NCREIF ODCE NOF 1 Quarter Lag		
	24.50	MSCI ACWI Ex USA IMI (\$N)		
	2.00	91-Day Treasury Bill		
	8.00	Bloomberg Universal		
	6/18	12/18	8.00	Bloomberg High Yield
			2.00	91-Day Treasury Bill
10.00			CERS Short Term PE Benchmark	
5.00			NCREIF ODCE NOF 1 Quarter Lag	
12.00			Bloomberg Universal	
11.00			Bloomberg High Yield	
11.00			Real Return Index (P)	
10.00			HFRI Diversified Index	
21.50			MSCI ACWI Ex USA IMI (\$N)	
17.50			Russell 3000	
CERS IPS Benchmark	9/17	9/17	17.50	Russell 3000



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CUSTOM BENCHMARK SPECIFICATION

CERS Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description	
CERS IPS Benchmark (cont.)			17.50	MSCI ACWI Ex USA IMI Index (\$G)	
			24.00	Bloomberg High Yield	
			4.00	Bloomberg Universal	
			10.00	Real Return Index (P)	
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			10.00	HFRI FOF Div (1 Month Lag)	
			10.00	CERS Short Term PE Benchmark	
			2.00	91-Day Treasury Bill	
		12/17	6/18	17.50	Russell 3000
				17.50	MSCI ACWI Ex USA IMI (\$N)
				24.00	Bloomberg High Yield
				4.00	Bloomberg Universal
				10.00	Real Return Index (P)
				5.00	NCREIF ODCE NOF 1 Quarter Lag
				10.00	HFRI FOF Div (1 Month Lag)
				10.00	CERS Short Term PE Benchmark
				2.00	91-Day Treasury Bill
		9/18	12/18	18.75	Russell 3000
				18.75	MSCI ACWI Ex USA IMI (\$N)
				13.50	Bloomberg Universal
				15.00	Bloomberg High Yield
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			3.00	HFRI Diversified Index	
			15.00	Real Return Index (P)	
			10.00	CERS Short Term PE Benchmark	
			1.00	91-Day Treasury Bill	
Assumed Rate 6.25%	9/17	12/18	100.00	Assumed Rate 6.25%	



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CUSTOM BENCHMARK SPECIFICATION

CERS (H) Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
CERS (H) Allocation Index	6/84	6/17	100.00	CERS (H) Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			2.00	91-Day Treasury Bill
			10.00	CERS (H) Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			8.00	Real Return Index (P)
			6.00	Bloomberg High Yield
			6.00	Bloomberg Universal
			26.50	Russell 3000
			26.50	MSCI ACWI Ex USA IMI Index (\$G)
			12/17	3/18
	8.00	Bloomberg High Yield		
	8.00	Bloomberg Universal		
	2.00	91-Day Treasury Bill		
	24.50	MSCI ACWI Ex USA IMI (\$N)		
5.00	NCREIF ODCE NOF 1 Quarter Lag			
8.00	Real Return Index (P)			
10.00	CERS (H) Short Term PE Benchmark			
6/18	12/18	24.50	Russell 3000	
		2.00	91-Day Treasury Bill	
		10.00	CERS (H) Short Term PE Benchmark	
		5.00	NCREIF ODCE NOF 1 Quarter Lag	
		12.00	Bloomberg Universal	
		11.00	Bloomberg High Yield	
		11.00	Real Return Index (P)	
		10.00	HFRI Diversified Index	
		21.50	MSCI ACWI Ex USA IMI (\$N)	
		17.50	Russell 3000	
CERS (H) IPS Benchmark	9/17	9/17	17.50	Russell 3000



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CUSTOM BENCHMARK SPECIFICATION

CERS (H) Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description	
CERS (H) IPS Benchmark (cont.)			17.50	MSCI ACWI Ex USA IMI Index (\$G)	
			24.00	Bloomberg High Yield	
			4.00	Bloomberg Universal	
			10.00	Real Return Index (P)	
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			10.00	HFRI FOF Div (1 Month Lag)	
			10.00	CERS (H) Short Term PE Benchmark	
			2.00	91-Day Treasury Bill	
			12/17	6/18	2.00
				10.00	CERS (H) Short Term PE Benchmark
				10.00	HFRI FOF Div (1 Month Lag)
				5.00	NCREIF ODCE NOF 1 Quarter Lag
				10.00	Real Return Index (P)
				4.00	Bloomberg Universal
				24.00	Bloomberg High Yield
				17.50	MSCI ACWI Ex USA IMI (\$N)
				17.50	Russell 3000
				9/18	12/18
				18.75	MSCI ACWI Ex USA IMI (\$N)
				13.50	Bloomberg Universal
				15.00	Bloomberg High Yield
				5.00	NCREIF ODCE NOF 1 Quarter Lag
				3.00	HFRI Diversified Index
				15.00	Real Return Index (P)
				10.00	CERS (H) Short Term PE Benchmark
				1.00	91-Day Treasury Bill
				Assumed Rate 6.25%	9/17



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

SPRS Pension Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
SPRS Allocation Index	6/84	6/17	100.00	SPRS Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			3.00	91-Day Treasury Bill
			10.00	SPRS Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			8.00	Real Return Index (P)
			9.00	Bloomberg High Yield
			9.00	Bloomberg Universal
			23.00	Russell 3000
			23.00	MSCI ACWI Ex USA IMI Index (\$G)
			12/17	3/18
	21.00	Russell 3000		
	10.00	SPRS Short Term PE Benchmark		
	8.00	Real Return Index (P)		
	5.00	NCREIF ODCE NOF 1 Quarter Lag		
	21.00	MSCI ACWI Ex USA IMI (\$N)		
	3.00	91-Day Treasury Bill		
	11.00	Bloomberg Universal		
	6/18	12/18	11.00	Bloomberg High Yield
			3.00	91-Day Treasury Bill
15.00			SPRS Short Term PE Benchmark	
5.00			NCREIF ODCE NOF 1 Quarter Lag	
7.00			Bloomberg Universal	
15.00			Bloomberg High Yield	
11.50			Real Return Index (P)	
10.00			HFRI Diversified Index	
18.75			MSCI ACWI Ex USA IMI (\$N)	
14.75			Russell 3000	
SPRS IPS Benchmark	9/17	9/17	17.50	Russell 3000



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

SPRS Pension Plan

December 31, 2018

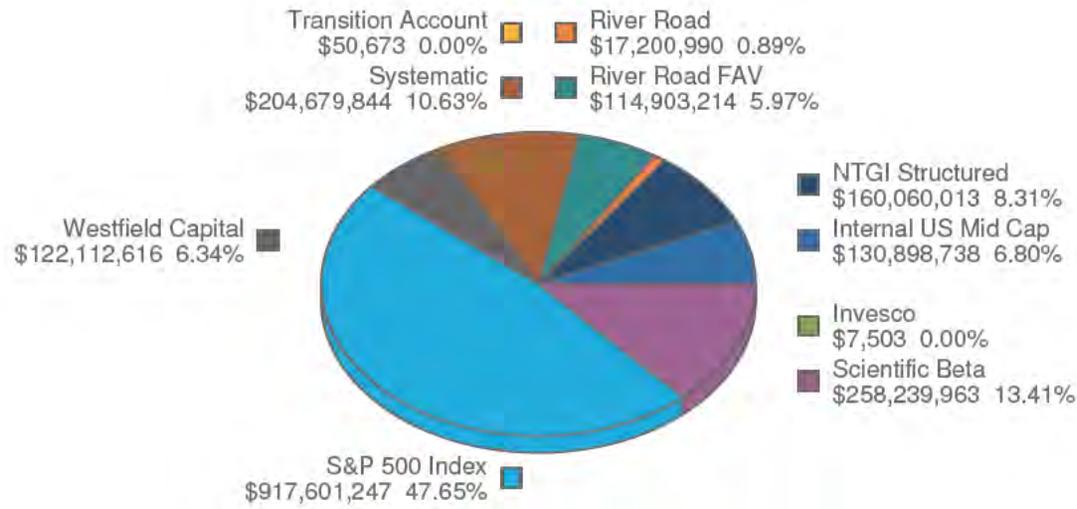
	Quarter Start	Quarter End	Percent	Description	
SPRS IPS Benchmark (cont.)			17.50	MSCI ACWI Ex USA IMI Index (\$G)	
			17.00	Bloomberg High Yield	
			10.00	Bloomberg Universal	
			10.00	Real Return Index (P)	
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			10.00	HFRI FOF Div (1 Month Lag)	
			10.00	SPRS Short Term PE Benchmark	
			3.00	91-Day Treasury Bill	
		12/17	6/18	17.50	Russell 3000
				17.50	MSCI ACWI Ex USA IMI (\$N)
				17.00	Bloomberg High Yield
				10.00	Bloomberg Universal
				10.00	Real Return Index (P)
				5.00	NCREIF ODCE NOF 1 Quarter Lag
				10.00	HFRI FOF Div (1 Month Lag)
				10.00	SPRS Short Term PE Benchmark
				3.00	91-Day Treasury Bill
		9/18	12/18	3.00	91-Day Treasury Bill
				7.00	SPRS Short Term PE Benchmark
				15.00	Real Return Index (P)
				3.00	HFRI Diversified Index
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			15.00	Bloomberg High Yield	
			20.50	Bloomberg Universal	
			15.75	MSCI ACWI Ex USA IMI (\$N)	
			15.75	Russell 3000	
Assumed Rate 5.25%	9/17	12/18	100.00	Assumed Rate 5.25%	



US EQUITY

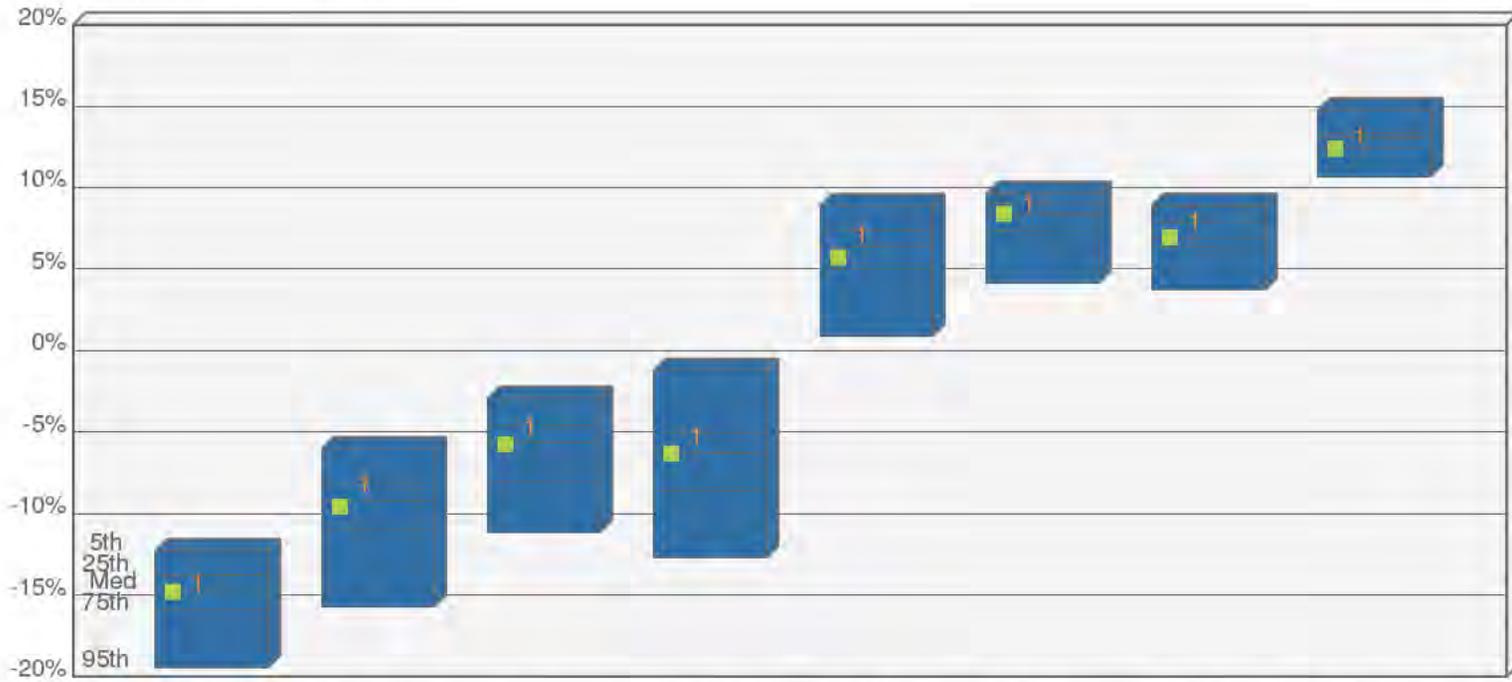


Wilshire Consulting
MANAGER ALLOCATION
 US Equity Composite
 As of December 31, 2018





Wilshire Consulting
PERFORMANCE COMPARISON
 US Equity Composite
 Periods Ended December 31, 2018

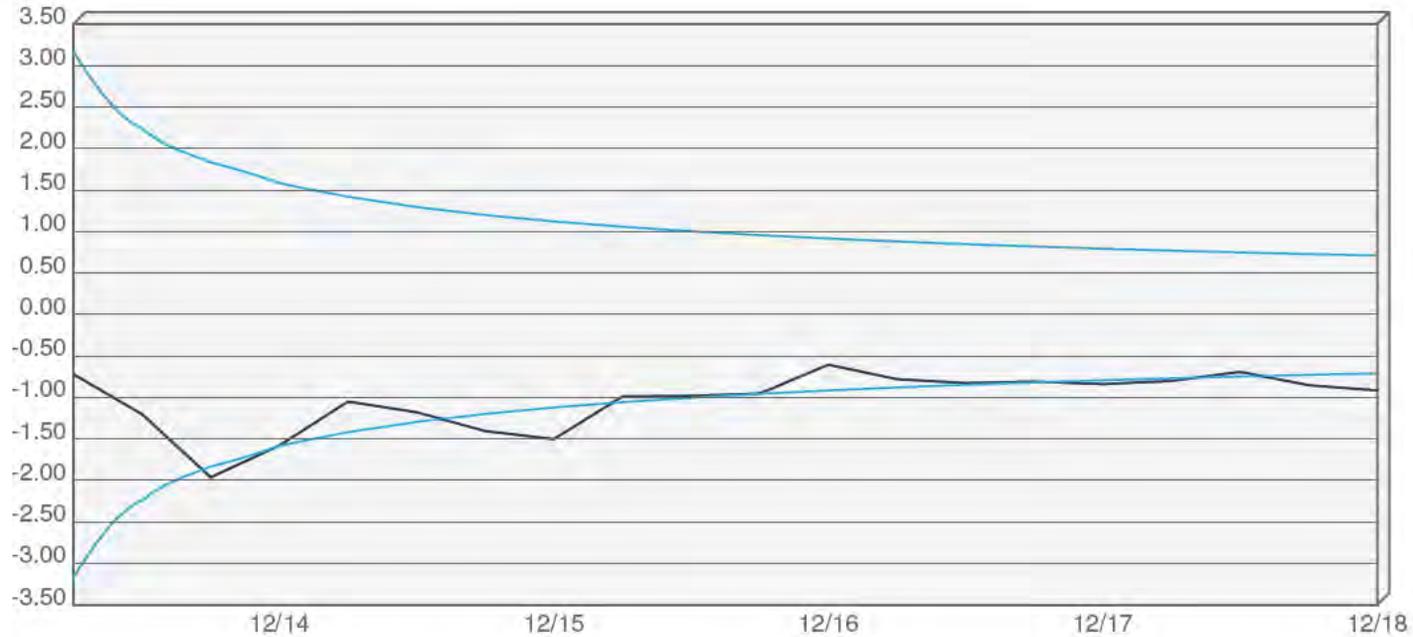


	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
■ US Equity Composite	-14.71 (54)	-9.48 (55)	-5.66 (50)	-6.28 (52)	5.78 (67)	8.51 (46)	7.05 (47)	12.45 (75)
↑ Russell 3000	-14.30 (39)	-8.20 (27)	-4.63 (27)	-5.24 (32)	7.14 (31)	8.97 (25)	7.91 (23)	13.12 (48)
5th %tile	-12.30	-6.07	-2.96	-1.25	8.85	9.60	8.88	14.73
25th %tile	-13.80	-8.14	-4.59	-5.07	7.39	9.00	7.85	13.36
Median	-14.64	-9.25	-5.66	-6.26	6.33	8.40	6.92	13.09
75th %tile	-15.91	-10.89	-8.04	-8.68	5.03	7.27	6.33	12.46
95th %tile	-19.44	-15.71	-11.14	-12.73	0.89	4.13	3.70	10.68
Number of Funds	142	141	138	134	121	117	108	80

*TUCS Total Ret of US Equity Investment Pools Universe - Gross of Fees



Wilshire Consulting
CUMULATIVE SKILL ANALYSIS
 US Equity Composite
Five Years Ending December 31, 2018



— Quarterly NOF Value Added vs. Russell 3000
 — 80% Confidence Band

Excess Return:	-0.92	Information Ratio:	-0.95
Excess Risk:	0.96	T-Stat:	-2.12



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
S&P 500 Index									
Net of Fee Return	-13.39	-6.87	-3.42	-4.11	9.29	8.50	13.22	6/30/01	6.69
Standard & Poor's 500	-13.52	-6.85	-3.65	-4.38	9.26	8.50	13.12	6/30/01	6.29
Value Added	0.13	-0.02	0.23	0.27	0.04	0.00	0.10	6/30/01	0.41
Scientific Beta									
Net of Fee Return	-12.72	-7.98	-5.96	-5.69				6/30/16	7.00
Standard & Poor's 500	-13.52	-6.85	-3.65	-4.38				6/30/16	9.55
Value Added	0.80	-1.13	-2.31	-1.31				6/30/16	-2.54
River Road									
Net of Fee Return								6/30/11	
Russell 3000 Value								6/30/11	
Value Added								6/30/11	
River Road FAV									
Net of Fee Return	-12.73	-6.90	-2.90	-2.78				6/30/16	10.53
Russell 3000 Value	-12.24	-7.51	-5.92	-8.58				6/30/16	5.85
Value Added	-0.49	0.61	3.02	5.79				6/30/16	4.68
Westfield Capital									
Net of Fee Return	-16.67	-9.99	-5.96	-3.30	8.11	6.96		6/30/11	10.54
Russell 3000 Growth	-16.33	-8.90	-3.55	-2.12	10.85	9.99		6/30/11	12.24
Value Added	-0.34	-1.09	-2.41	-1.18	-2.75	-3.03		6/30/11	-1.70
Systematic									
Net of Fee Return	-18.95	-16.52	-13.79	-16.59	5.04	2.96		6/30/12	8.48
Russell Mid Cap Value	-14.95	-12.15	-10.04	-12.29	6.06	5.44		6/30/12	10.49
Value Added	-3.99	-4.37	-3.75	-4.30	-1.02	-2.48		6/30/12	-2.01



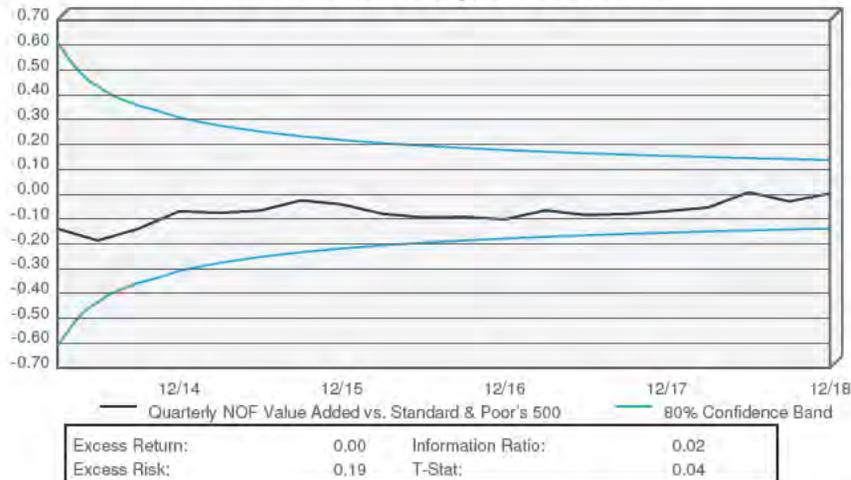
Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Internal US Mid Cap									
Net of Fee Return	-17.07	-13.76	-9.38	-9.92	8.13			9/30/14	6.60
S&P 400 Mid Cap	-17.28	-14.08	-10.39	-11.08	7.66			9/30/14	6.34
Value Added	0.21	0.32	1.02	1.16	0.47			9/30/14	0.26
NTGI Structured									
Net of Fee Return	-18.40	-15.27	-8.44	-8.47	8.41	5.62	13.73	9/30/99	9.34
Russell 2000	-20.20	-17.35	-10.94	-11.01	7.36	4.41	11.97	9/30/99	7.57
Value Added	1.80	2.07	2.50	2.54	1.05	1.21	1.76	9/30/99	1.77
US Equity Composite									
Net of Fee Return	-14.76	-9.54	-5.75	-6.40	8.40	6.93	12.35	3/31/84	10.87
Russell 3000	-14.30	-8.20	-4.63	-5.24	8.97	7.91	13.12	3/31/84	10.94
Value Added	-0.46	-1.34	-1.12	-1.16	-0.57	-0.99	-0.77	3/31/84	-0.07



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 S&P 500 Index
 December 31, 2018

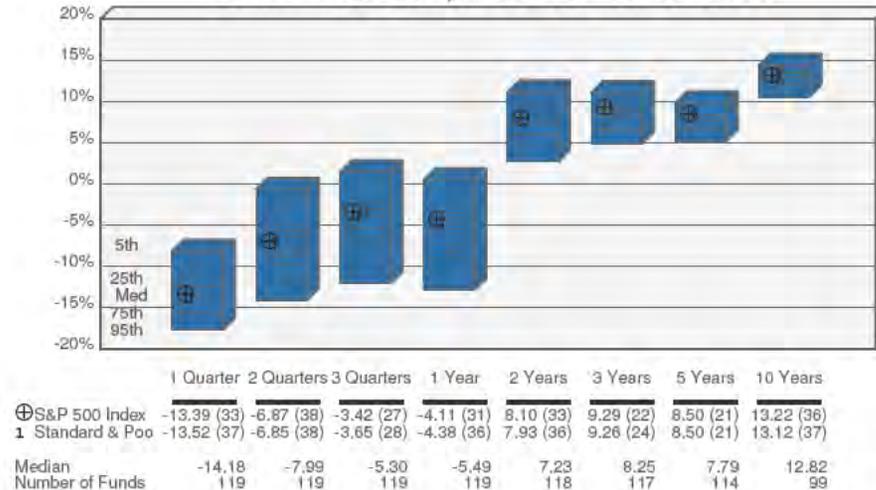
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of Active Large Core Equity Portfolios Universe - Gross of Fees



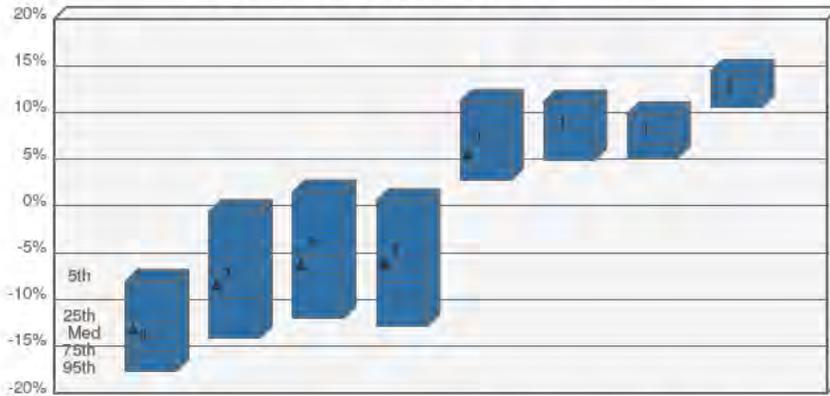
Wilshire Consulting

INVESTMENT MANAGER ANALYSIS

Scientific Beta

December 31, 2018

Performance Comparison vs Peer Universe*



	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
▲ Scientific Bet	-12.72 (25)	-7.98 (49)	-5.96 (58)	-5.69 (53)	6.04 (74)	9.26 (24)	8.50 (21)	13.12 (37)
1 Standard & Poor	-13.52 (37)	-6.85 (38)	-3.65 (28)	-4.38 (36)	7.93 (36)			
Median	-14.18	-7.99	-5.30	-5.49	7.23	5.25	7.79	12.82
Number of Funds	119	119	119	119	118	117	114	99

Value-Added Analysis vs Benchmark

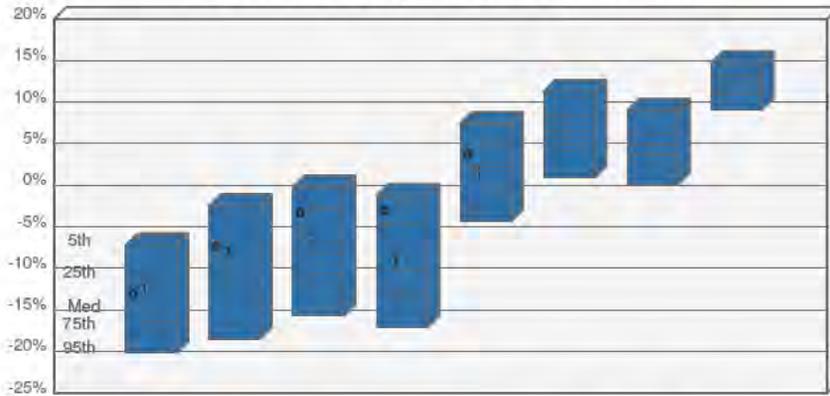


*Compass Total Returns of Active Large Core Equity Portfolios Universe - Gross of Fees



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 River Road FAV
 December 31, 2018

Performance Comparison vs Peer Universe*



	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
o River Road FAV	-12.48 (33)	-6.80 (29)	-2.72 (22)	-2.49 (9)	4.41 (32)			
1 Russell 3000 V	-12.24 (33)	-7.51 (32)	-5.92 (40)	-8.58 (43)	1.73 (53)			
Median	-15.29	-10.03	-8.18	-10.05	2.11	6.52	4.98	12.10
Number of Funds	62	62	62	62	62	62	57	50

Value-Added Analysis vs Benchmark



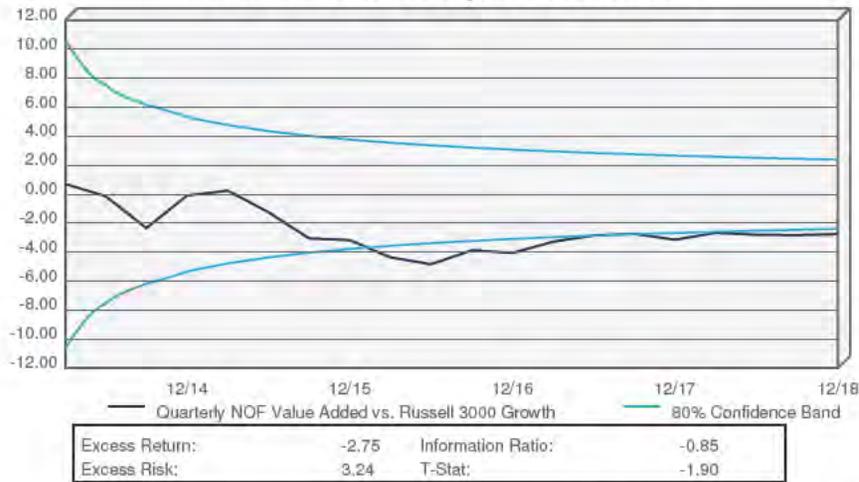
■ Quarterly NOF Value Added vs. Russell 3000 Value
 — Cumulative Value Added

*Compass Total Returns of Active Combination Value Equity Portfolios Universe - Gross of Fees



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Westfield Capital
 December 31, 2018

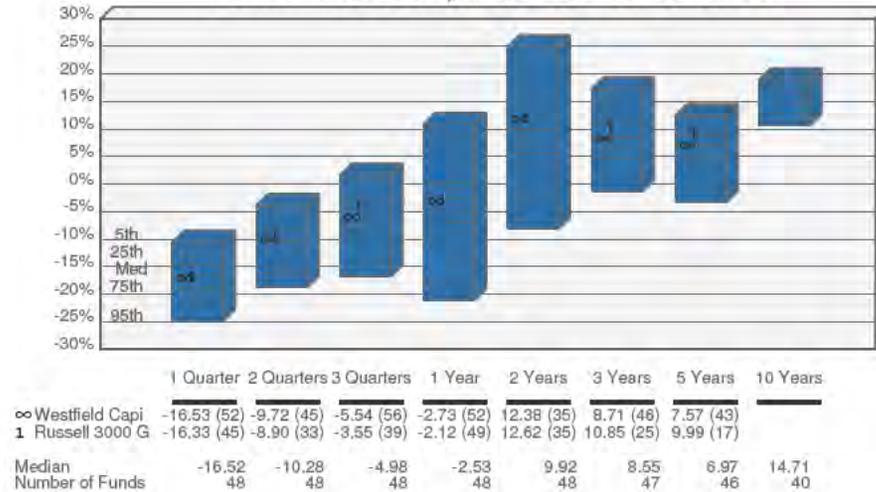
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of Active Combination Growth Equity Portfolios Universe - Gross of Fees



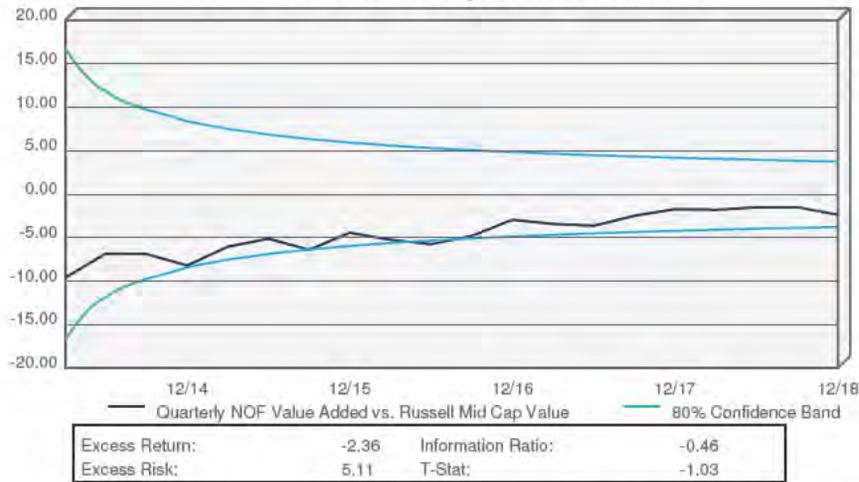
Wilshire Consulting

INVESTMENT MANAGER ANALYSIS

Systematic

December 31, 2018

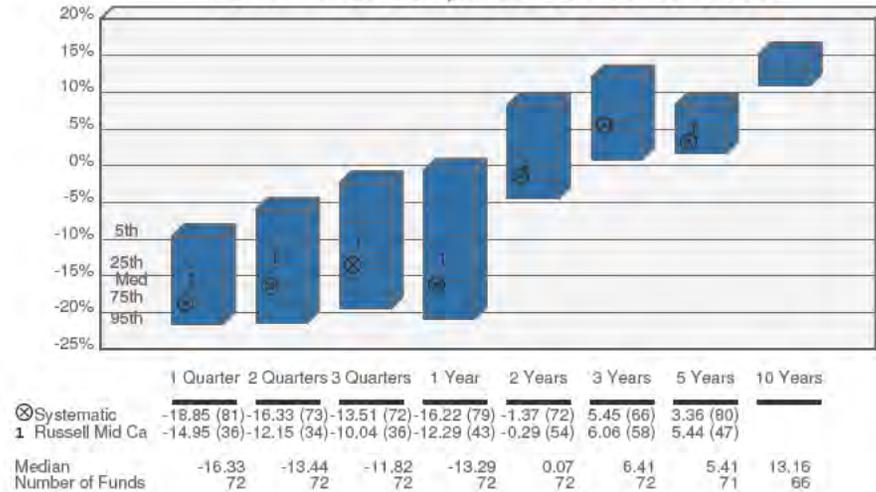
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of Active Midcap Value Equity Portfolios Universe - Gross of Fees



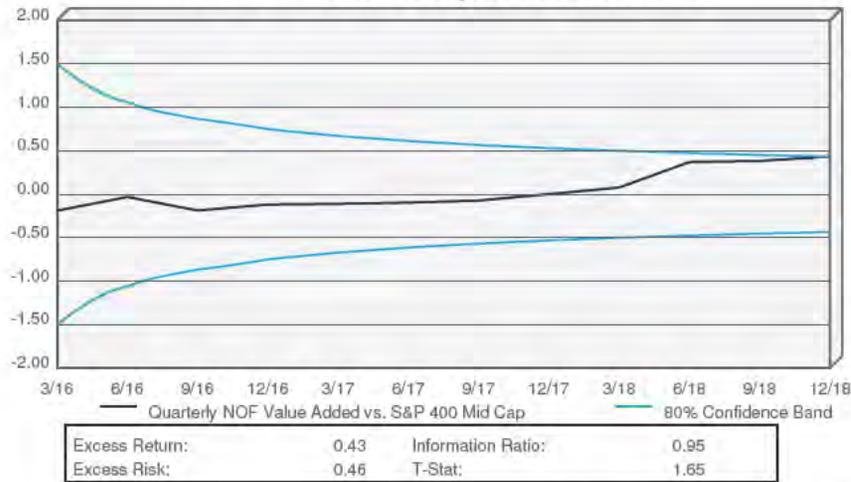
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INVESTMENT MANAGER ANALYSIS

Internal US Mid Cap

December 31, 2018

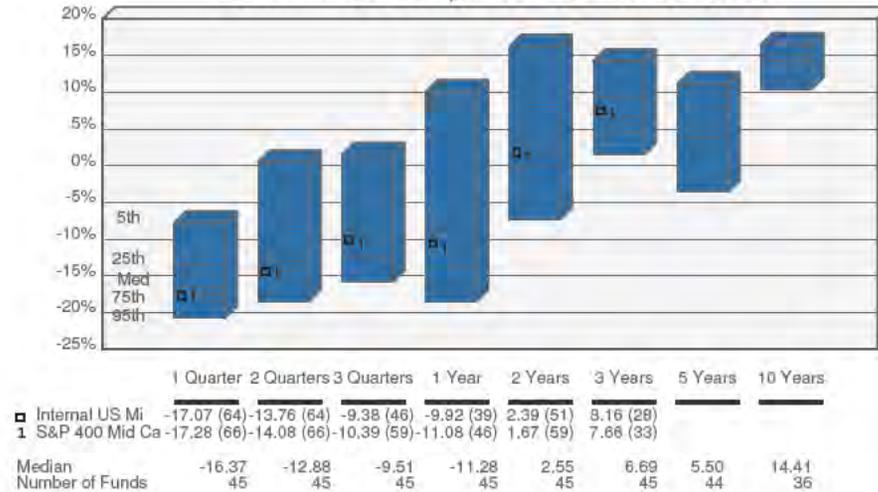
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

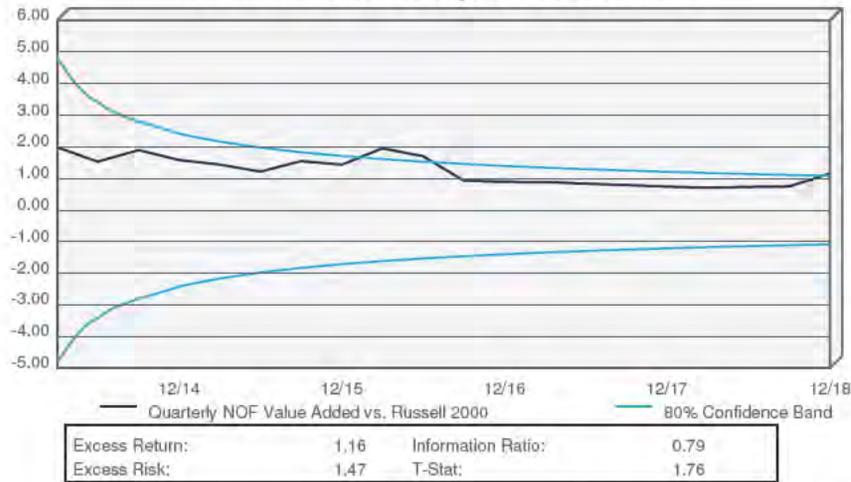


*Compass Total Returns of Active Midcap Core Equity Portfolios Universe - Gross of Fees

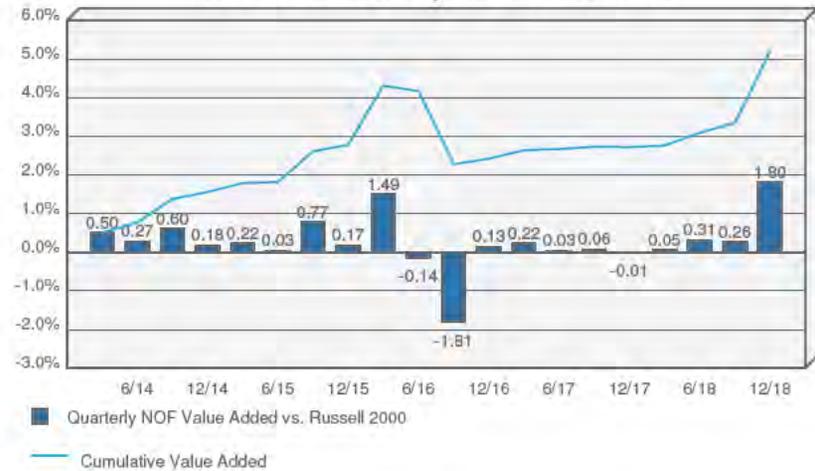


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 NTGI Structured
 December 31, 2018

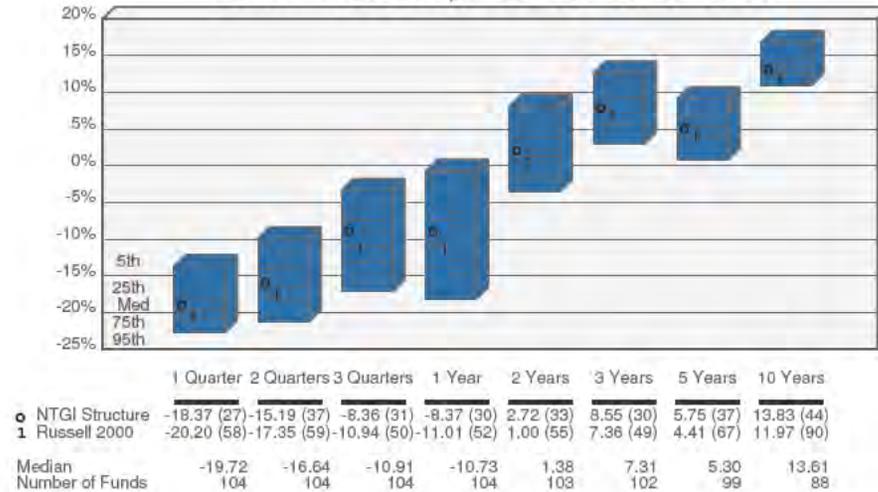
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of Active Small Cap Core Equity Portfolios Universe - Gross of Fees



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

US Equity Composite

December 31, 2018

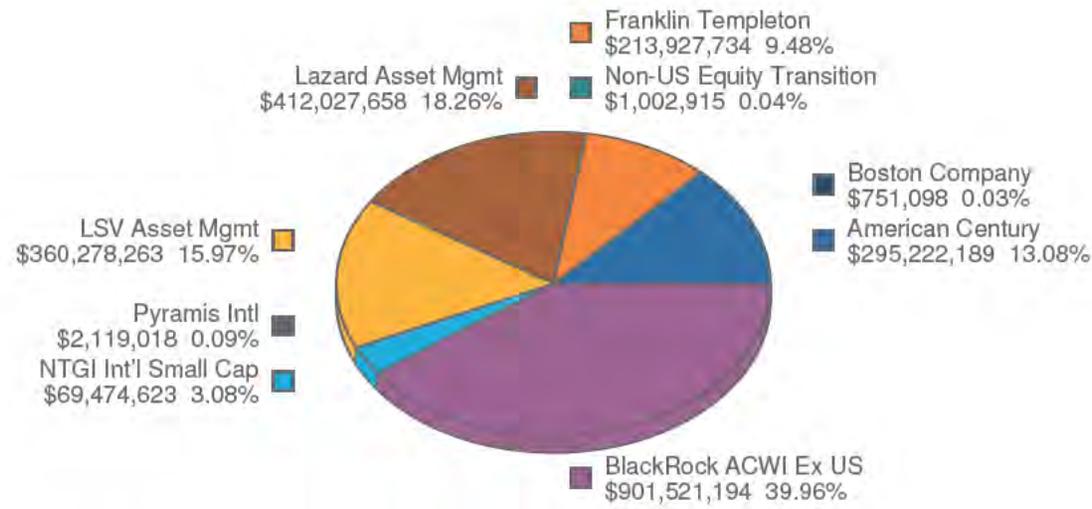
	Quarter Start	Quarter End	Percent	Description
Russell 3000	6/84	6/14	100.00	Blended US Equity Index
	9/14	12/18	100.00	Russell 3000



NON-US EQUITY

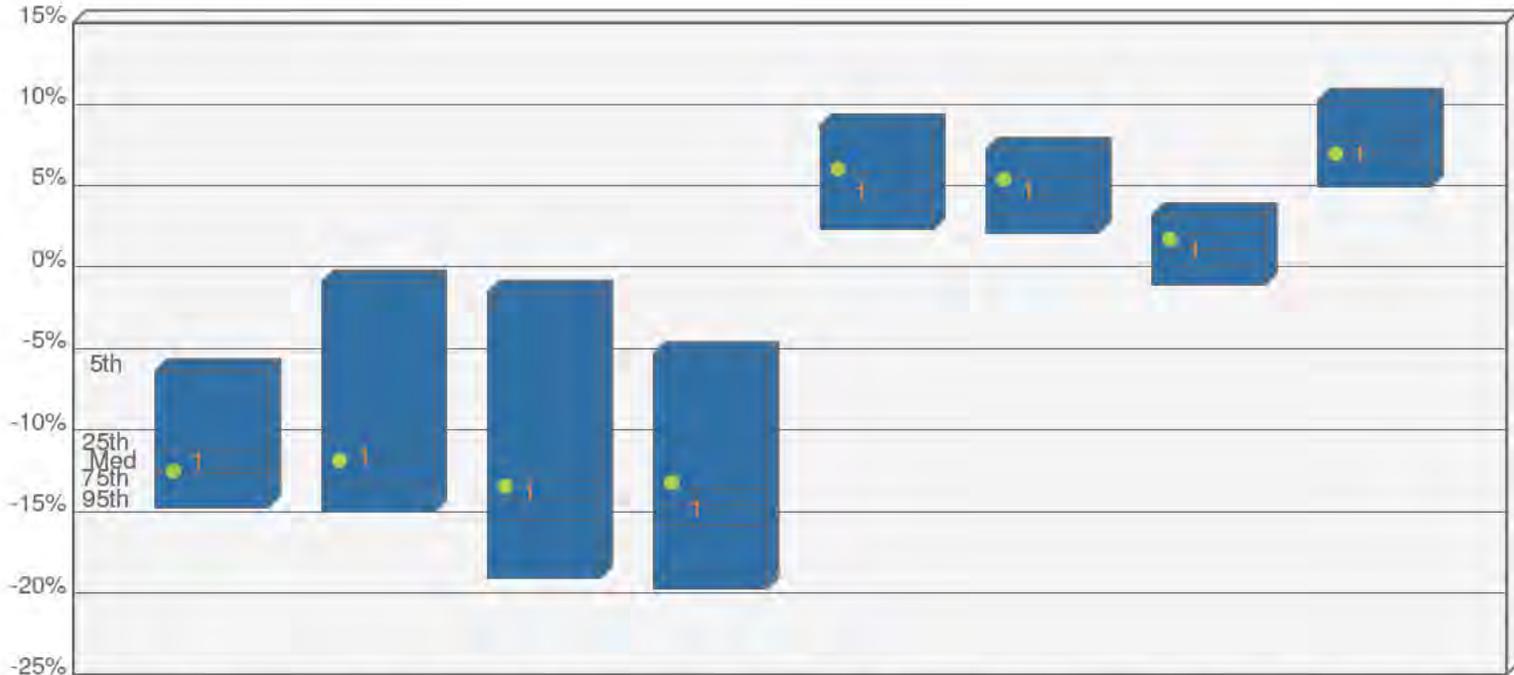


Wilshire Consulting MANAGER ALLOCATION Non-US Equity Composite As of December 31, 2018





Wilshire Consulting
PERFORMANCE COMPARISON
 Non-US Equity Composite
 Periods Ended December 31, 2018

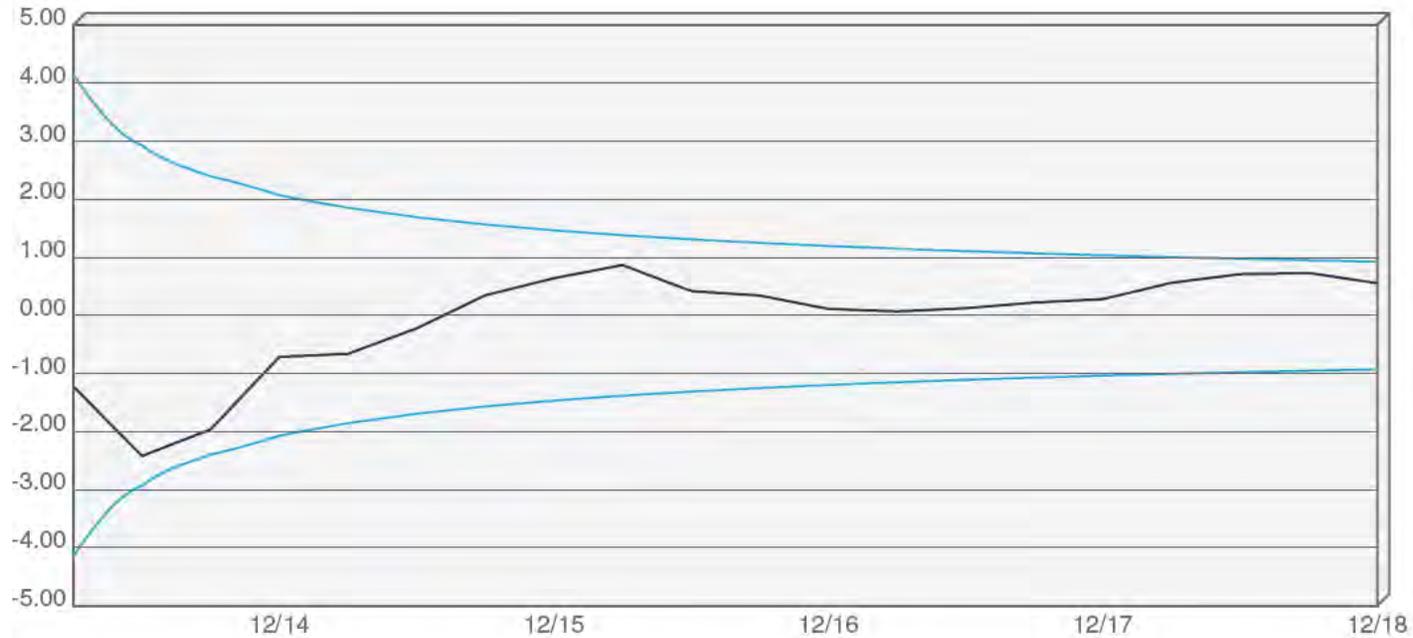


	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
● Non-US Equity Composite	-12.44 (63)	-11.79 (48)	-13.37 (32)	-13.14 (17)	6.10 (19)	5.46 (25)	1.78 (32)	7.04 (45)
┆ Policy Index	-11.88 (37)	-11.53 (42)	-13.84 (36)	-14.76 (56)	4.58 (53)	4.69 (39)	0.98 (57)	6.90 (54)
5th %tile	-6.40	-0.97	-1.60	-5.36	8.62	7.18	3.16	10.18
25th %tile	-11.21	-10.72	-13.09	-13.68	5.82	5.52	2.04	7.80
Median	-12.40	-11.83	-14.26	-14.65	4.71	4.45	1.12	7.02
75th %tile	-12.71	-13.31	-15.50	-15.85	3.44	3.24	0.00	6.57
95th %tile	-14.75	-15.03	-19.09	-19.78	2.28	2.09	-1.12	4.91
Number of Funds	87	86	84	81	76	75	70	49

*TUCS Total Ret of Non-US Equity Investment Pools Universe - Gross of Fees



Wilshire Consulting
CUMULATIVE SKILL ANALYSIS
 Non-US Equity Composite
 Five Years Ending December 31, 2018



— Quarterly NOF Value Added vs. Policy Index — 80% Confidence Band

Excess Return:	0.56	Information Ratio:	0.44
Excess Risk:	1.26	T-Stat:	0.99



PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
BlackRock ACWI Ex US									
Net of Fee Return	-11.43	-10.79	-12.84	-13.97	4.79	0.91		6/30/09	5.70
MSCI ACWI X US (N)	-11.46	-10.84	-13.17	-14.20	4.48	0.68		6/30/09	5.47
Value Added	0.03	0.05	0.33	0.23	0.31	0.24		6/30/09	0.22
American Century									
Net of Fee Return	-15.50	-15.85	-15.15	-12.51	4.10			6/30/14	1.10
Policy Index	-11.88	-11.53	-13.84	-14.76	4.63			6/30/14	-0.23
Value Added	-3.62	-4.32	-1.31	2.25	-0.53			6/30/14	1.33
Franklin Templeton									
Net of Fee Return	-17.57	-19.39	-16.21	-14.31	6.30			6/30/14	2.63
Policy Index	-11.88	-11.53	-13.84	-14.76	4.63			6/30/14	-0.23
Value Added	-5.69	-7.86	-2.37	0.45	1.67			6/30/14	2.86
Lazard Asset Mgmt									
Net of Fee Return	-10.68	-10.03	-13.21	-11.81	4.33			6/30/14	1.18
Policy Index	-11.88	-11.53	-13.84	-14.76	4.63			6/30/14	-0.23
Value Added	1.20	1.50	0.63	2.95	-0.30			6/30/14	1.41
LSV Asset Mgmt									
Net of Fee Return	-11.24	-7.90	-12.02	-13.00	5.37			6/30/14	0.30
Policy Index	-11.88	-11.53	-13.84	-14.76	4.63			6/30/14	-0.23
Value Added	0.64	3.63	1.82	1.76	0.74			6/30/14	0.53
NTGI Int'l Small Cap									
Net of Fee Return	-14.33	-15.63	-17.89	-17.65	4.03	2.19	9.83	12/31/08	9.83
MSCI ACWI X US Small Cap (N)	-14.43	-15.72	-17.91	-18.20	3.82	1.96	10.02	12/31/08	10.02
Value Added	0.10	0.10	0.02	0.55	0.21	0.24	-0.19	12/31/08	-0.19



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Non-US Equity Composite									
Net of Fee Return	-12.49	-11.90	-13.51	-13.35	5.21	1.54	7.07	6/30/00	2.62
Policy Index	-11.88	-11.53	-13.84	-14.76	4.69	0.98	6.90	6/30/00	2.76
Value Added	-0.61	-0.37	0.33	1.41	0.52	0.56	0.17	6/30/00	-0.14



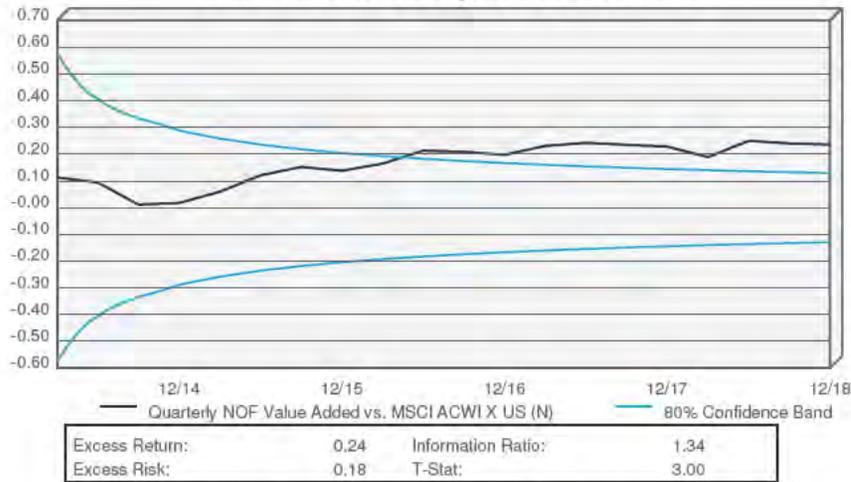
Wilshire Consulting

INVESTMENT MANAGER ANALYSIS

BlackRock ACWI Ex US

December 31, 2018

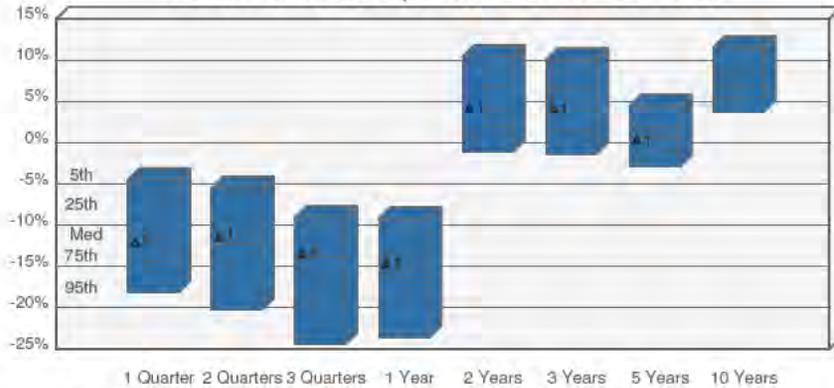
Cumulative Skill Analysis vs Benchmark



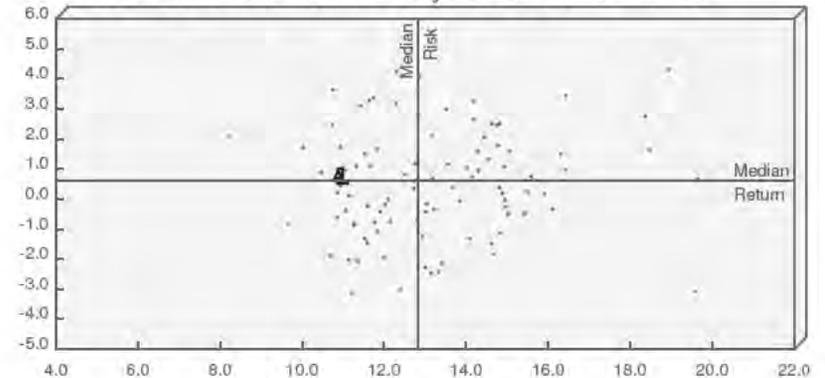
Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



Five Year Risk/Return Analysis vs Peer Universe*



▲ BlackRock ACWI	-11.43 (46)	-10.79 (32)	-12.84 (17)	-13.97 (25)	4.77 (42)	4.79 (41)	0.91 (42)	
■ MSCI ACWI X US (N)	1.46 (46)	-10.84 (33)	-13.17 (20)	-14.20 (28)	4.47 (45)	4.48 (44)	0.68 (48)	
Median	-11.75	-12.21	-16.57	-16.30	4.09	3.79	0.60	6.85
Number of Funds	2532	2485	2447	2408	2220	2050	1588	957

Description	Legend	Net Fee Ret		Standard Deviation	
		Value	Rank	Value	Rank
BlackRock ACWI Ex US	▲	0.91	42	11.12	81
MSCI ACWI X US (N)	■	0.68	48	11.10	82
Median		0.60		12.83	

*Lipper Total Returns of International Equity Mutual Funds Universe - Net of Fees



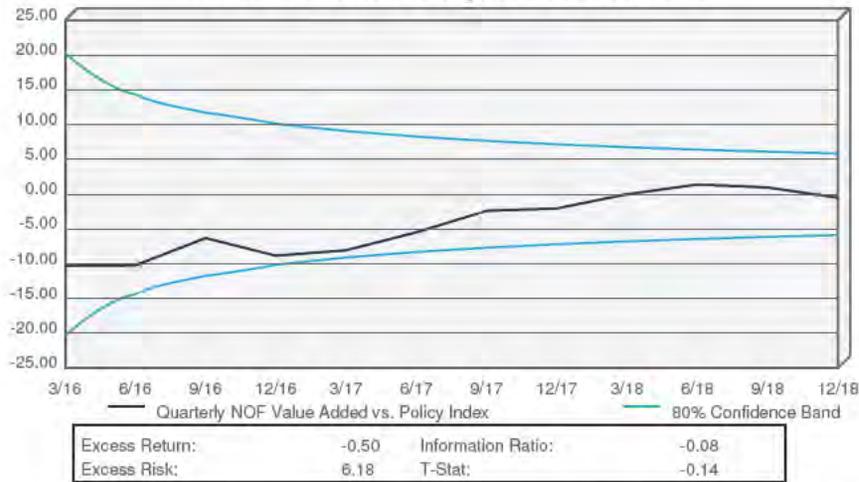
Wilshire Consulting

INVESTMENT MANAGER ANALYSIS

American Century

December 31, 2018

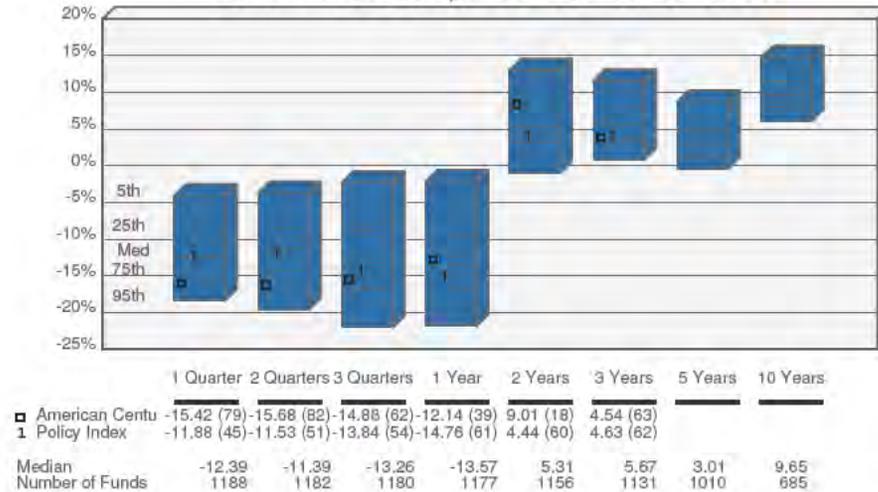
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of International Equity Portfolios Universe - Gross of Fees



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INVESTMENT MANAGER ANALYSIS

Franklin Templeton

December 31, 2018

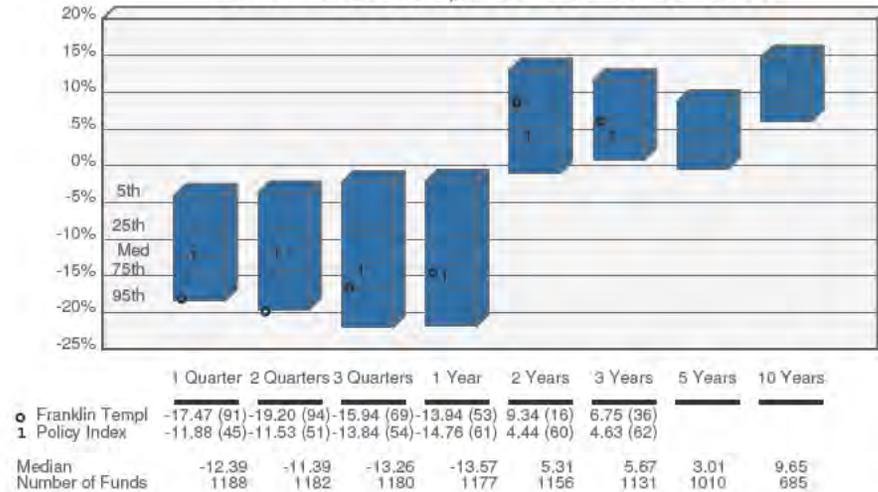
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

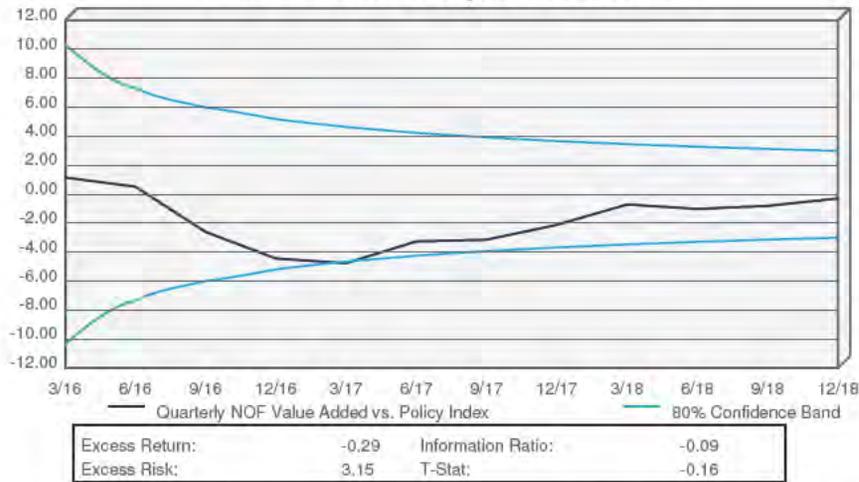


*Compass Total Returns of International Equity Portfolios Universe - Gross of Fees

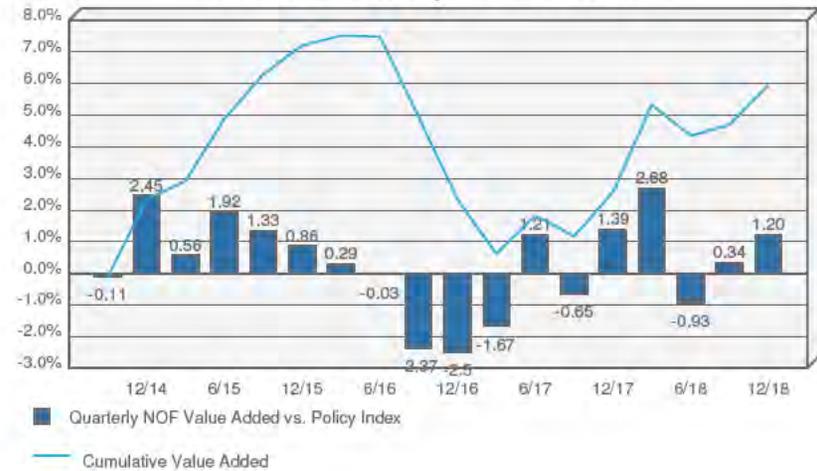


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Lazard Asset Mgmt
 December 31, 2018

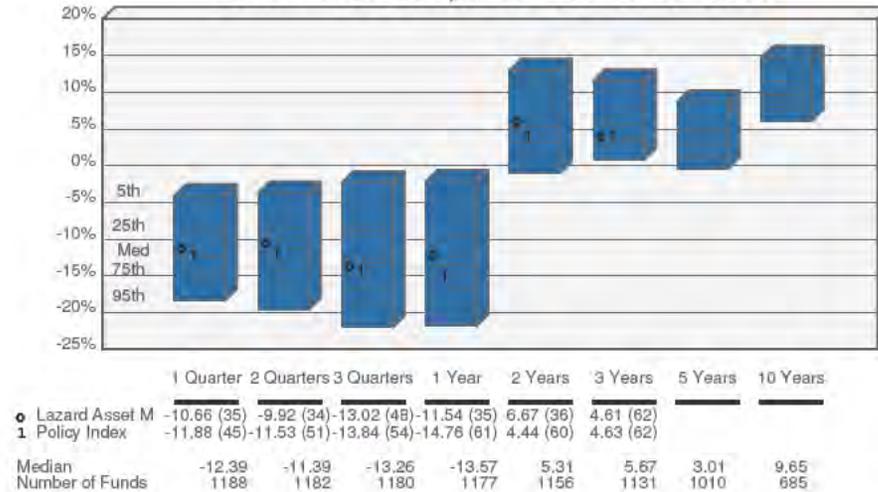
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

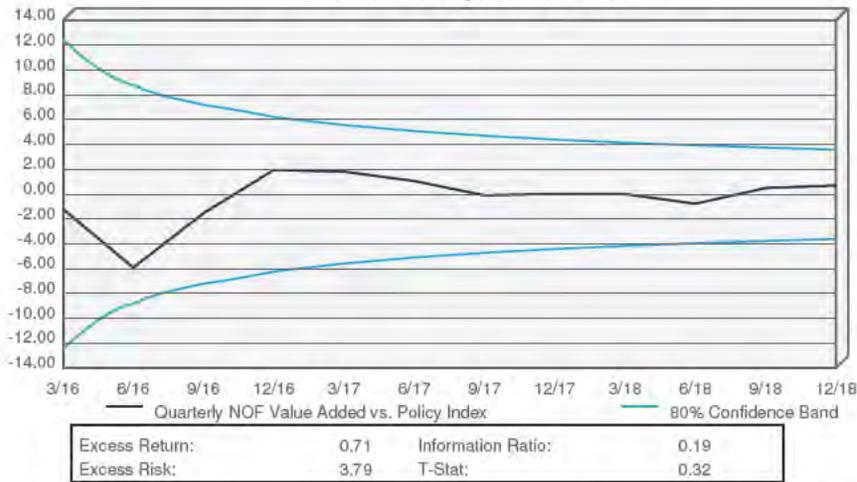


*Compass Total Returns of International Equity Portfolios Universe - Gross of Fees

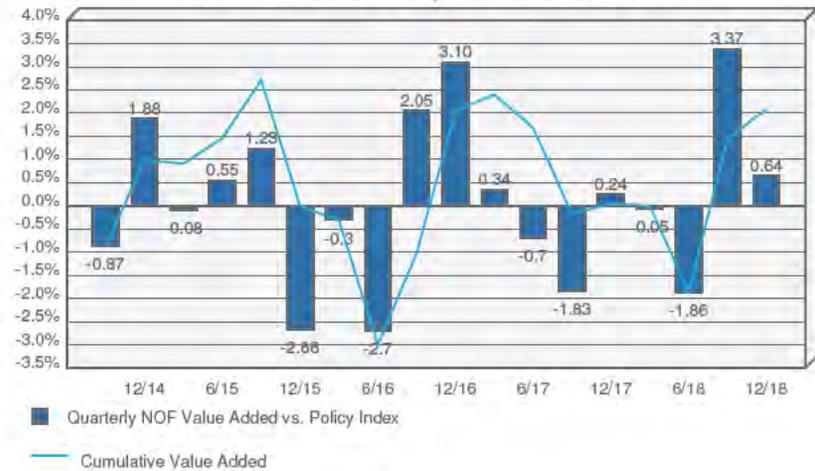


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 LSV Asset Mgmt
 December 31, 2018

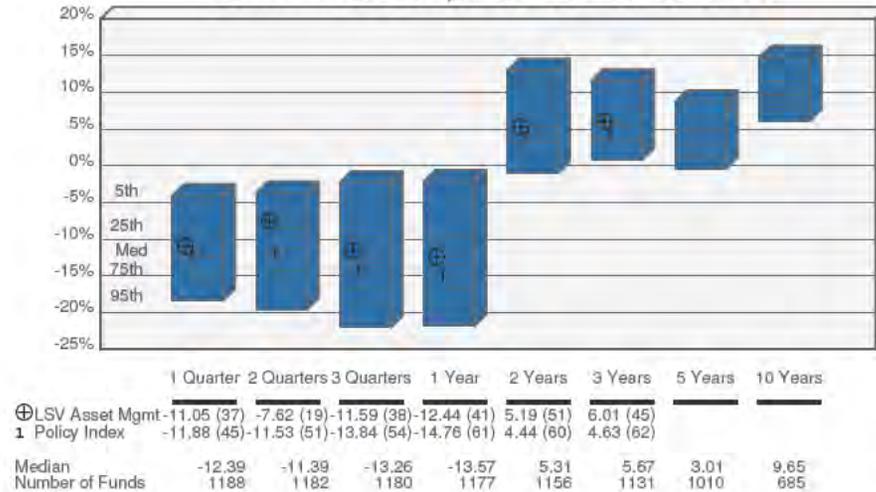
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of International Equity Portfolios Universe - Gross of Fees



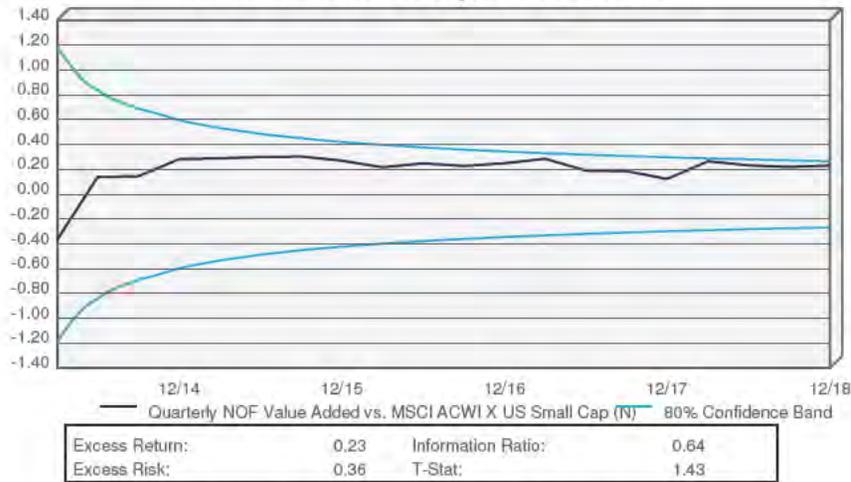
Wilshire Consulting

INVESTMENT MANAGER ANALYSIS

NTGI Int'l Small Cap

December 31, 2018

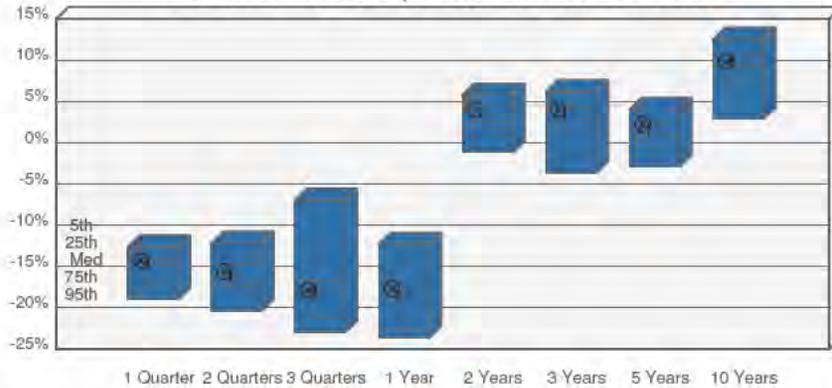
Cumulative Skill Analysis vs Benchmark



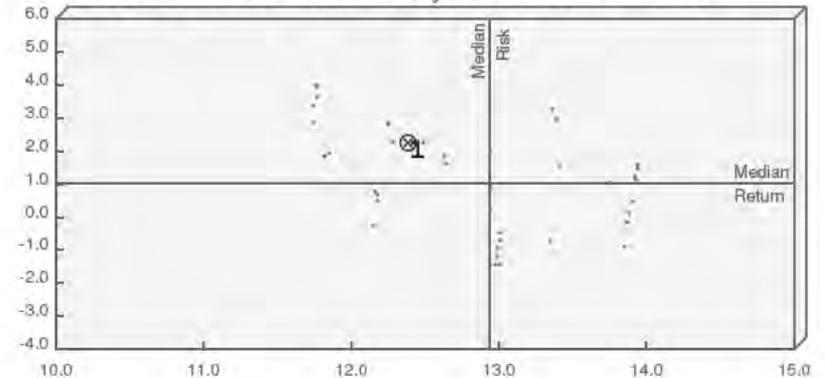
Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



Five Year Risk/Return Analysis vs Peer Universe*



	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
⊗ NTGI Int'l Sma	-14.33 (32)	-15.63 (39)	-17.89 (45)	-17.65 (37)	3.98 (28)	4.03 (26)	2.19 (25)	9.83 (28)
1 MSCI ACWI X US	14.43 (35)	-15.72 (39)	-17.91 (45)	-18.20 (39)	3.77 (28)	3.82 (28)	1.96 (27)	10.02 (25)
Median	-14.85	-16.99	-18.11	-18.84	2.56	2.43	1.04	9.32
Number of Funds	65	64	63	63	60	52	44	27

Description	Legend	Net Fee Ret		Standard Deviation	
		Value	Rank	Value	Rank
NTGI Int'l Small Cap	⊗	2.19	25	12.41	59
MSCI ACWI X US Small Cap (N)	1	1.96	27	12.48	56
Median		1.04		12.94	

*Lipper Total Returns of Intl Equity Small/Mid Core Mutual Funds Universe - Net of Fees



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

Non-US Equity Composite

December 31, 2018

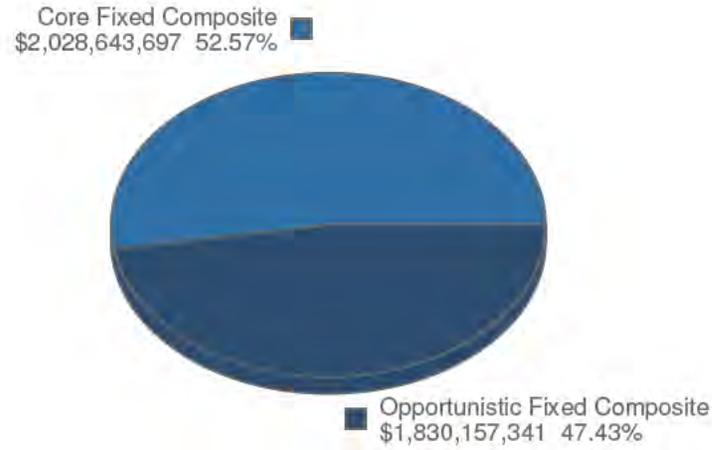
	Quarter Start	Quarter End	Percent	Description
Policy Index	9/00	6/17	100.00	Blended Non-US Benchmark
	9/17	9/17	100.00	MSCI ACWI Ex USA IMI Index (\$G)
	12/17	12/18	100.00	MSCI ACWI Ex USA IMI (\$N)



FIXED INCOME

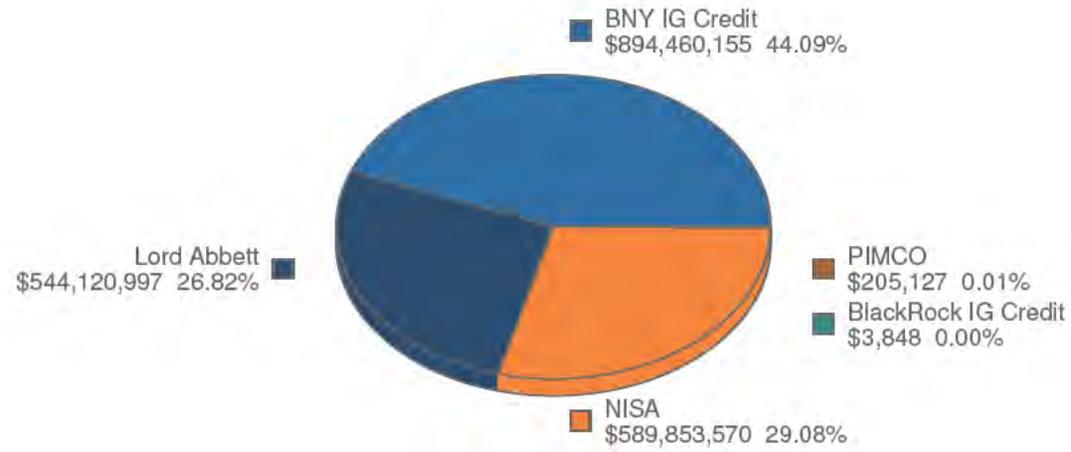


Wilshire Consulting
MANAGER ALLOCATION
Fixed Income Composite
As of December 31, 2018



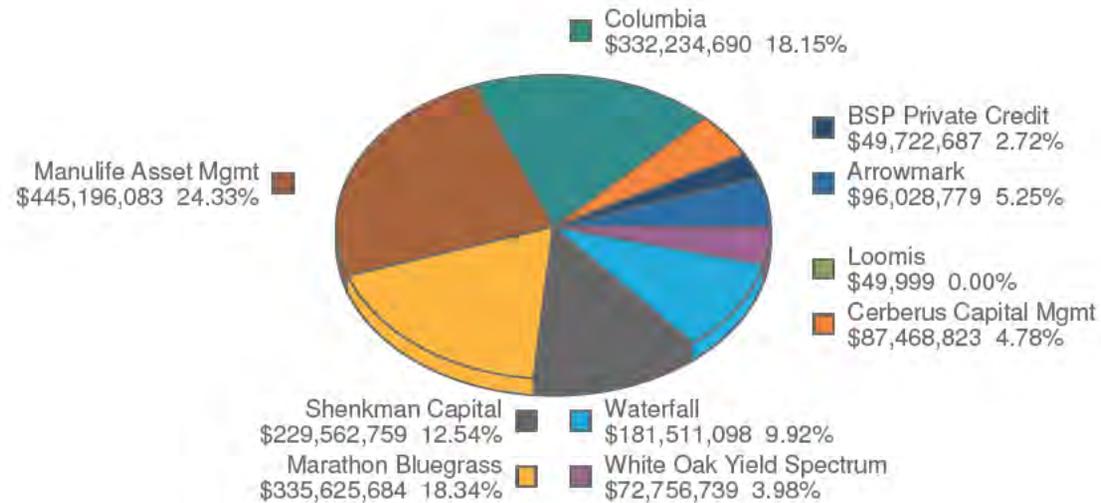


Wilshire Consulting
MANAGER ALLOCATION
Core Fixed Composite
As of December 31, 2018



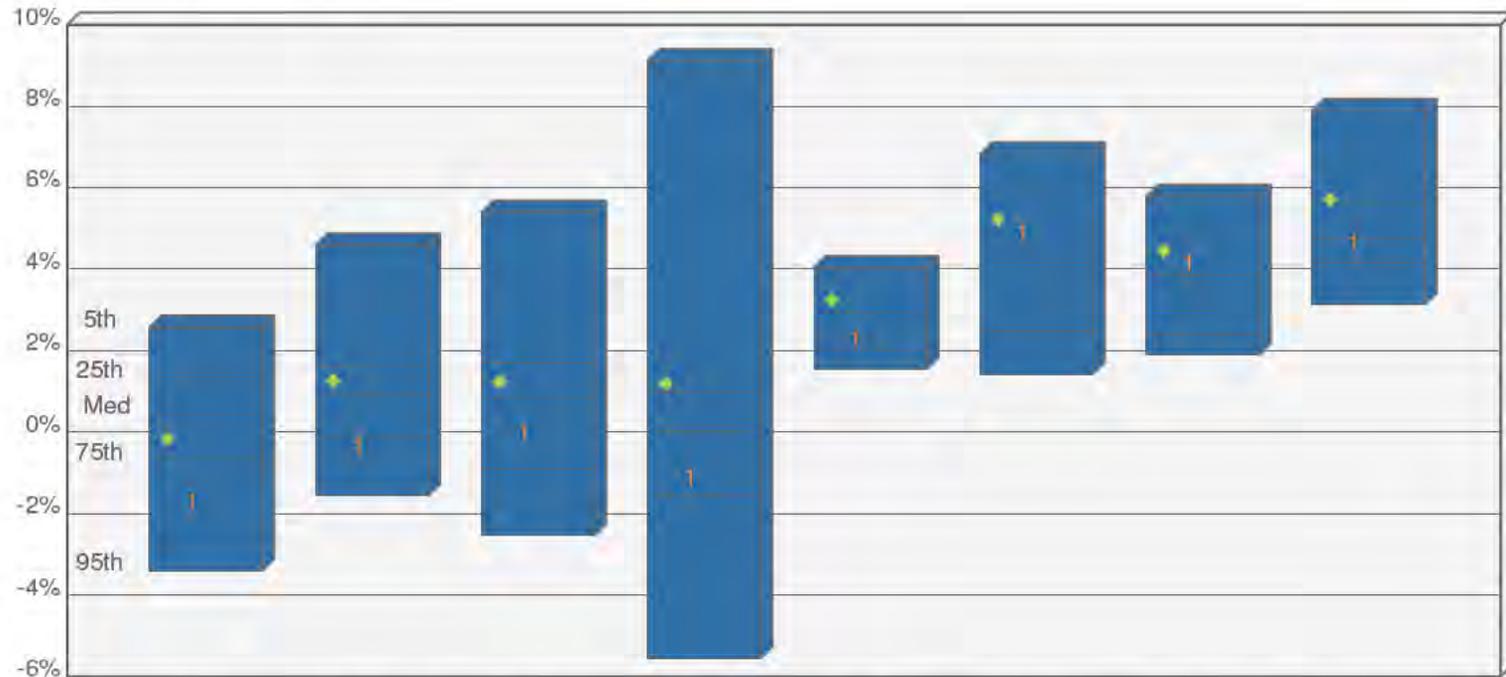


Wilshire Consulting MANAGER ALLOCATION Opportunistic Fixed Composite As of December 31, 2018





Wilshire Consulting
PERFORMANCE COMPARISON
 Fixed Income Composite
 Periods Ended December 31, 2018

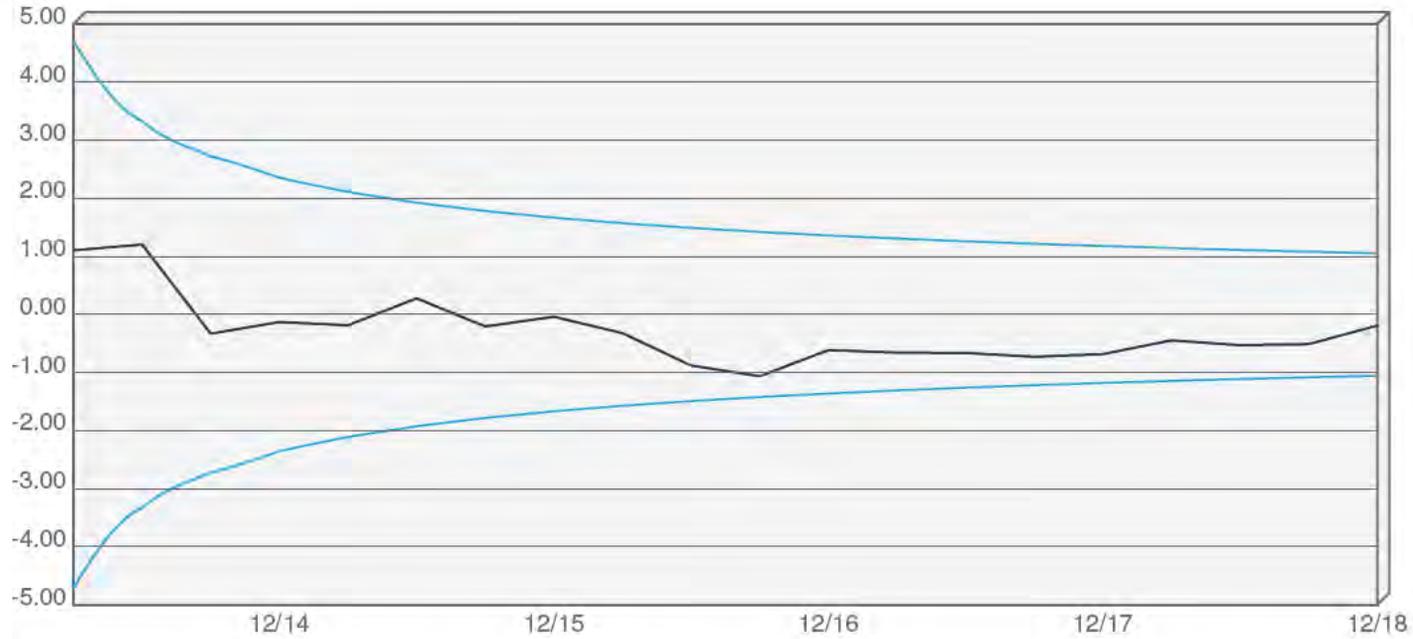


	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
● Fixed Income Composite	-0.14 (58)	1.29 (40)	1.26 (42)	1.21 (19)	3.27 (17)	5.25 (10)	4.48 (10)	5.73 (23)
↓ Policy Index	-1.68 (89)	-0.37 (83)	0.01 (62)	-1.12 (71)	2.27 (47)	4.91 (14)	4.13 (13)	4.66 (57)
5th %tile	2.56	4.57	5.38	9.10	4.02	6.81	5.77	7.88
25th %tile	1.34	1.64	1.70	0.99	2.93	4.13	3.85	5.63
Median	0.44	0.90	0.86	-0.01	2.24	3.22	2.98	4.74
75th %tile	-0.69	-0.16	-0.92	-1.55	2.03	2.47	2.42	4.15
95th %tile	-3.41	-1.57	-2.55	-5.56	1.54	1.41	1.88	3.13
Number of Funds	137	135	132	126	100	95	89	59

*TUCS Total Ret of Fixed Income Investment Pools Universe - Gross of Fees



Wilshire Consulting
CUMULATIVE SKILL ANALYSIS
 Fixed Income Composite
 Five Years Ending December 31, 2018



— Quarterly NOF Value Added vs. Policy Index

— 80% Confidence Band

Excess Return:	-0.19	Information Ratio:	-0.13
Excess Risk:	1.43	T-Stat:	-0.30



PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
BNY IG Credit									
Net of Fee Return	0.75	1.49	1.47	0.03				12/31/17	0.03
Bloomberg Int Credit	0.75	1.48	1.40	0.01				12/31/17	0.01
Value Added	-0.00	0.01	0.07	0.02				12/31/17	0.02
Lord Abbett									
Net of Fee Return	0.53							9/30/18	0.53
Bloomberg Aggregate	1.64							9/30/18	1.64
Value Added	-1.11							9/30/18	-1.11
NISA									
Net of Fee Return	1.58	1.53	1.38	-0.07	2.26	2.77		3/31/09	3.71
Bloomberg Aggregate	1.64	1.66	1.49	0.01	2.06	2.52		3/31/09	3.56
Value Added	-0.05	-0.13	-0.12	-0.09	0.20	0.25		3/31/09	0.15
Core Fixed Composite									
Net of Fee Return	0.93							9/30/18	0.93
Bloomberg Universal	1.17							9/30/18	1.17
Value Added	-0.24							9/30/18	-0.24
Arrowmark									
Net of Fee Return	2.17	4.81						6/30/18	4.81
S&P LSTA Leverage Loan Index	-3.45	-1.68						6/30/18	-1.68
Value Added	5.63	6.49						6/30/18	6.49
BSP Private Credit									
Net of Fee Return	2.42	2.79	2.49					3/31/18	2.49
S&P LSTA Leverage Loan Index	-3.45	-1.68	-0.99					3/31/18	-0.99
Value Added	5.87	4.47	3.48					3/31/18	3.48



PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Cerberus Capital Mgmt									
Net of Fee Return	2.74	5.50	7.23	9.79	8.61			9/30/14	8.54
S&P LSTA Leverage Loan	-3.45	-1.68	-0.99	0.44	4.83			9/30/14	3.10
Value Added	6.20	7.18	8.22	9.35	3.78			9/30/14	5.45
Columbia									
Net of Fee Return	-4.70	-1.80	-1.44	-3.02	5.06	3.84		12/31/11	5.87
Bloomberg High Yield	-4.53	-2.24	-1.24	-2.08	7.23	3.83		12/31/11	5.98
Value Added	-0.17	0.44	-0.21	-0.94	-2.17	0.01		12/31/11	-0.11
Manulife Asset Mgmt									
Net of Fee Return	-1.37	-0.51	-2.17	-2.60	2.03	2.12		12/31/11	3.37
Policy Index	1.17	1.44	1.17	-0.25	2.56	0.95		12/31/11	1.04
Value Added	-2.53	-1.95	-3.33	-2.35	-0.54	1.17		12/31/11	2.33
Marathon Bluegrass									
Net of Fee Return	0.17	3.49	3.72	5.11	7.33			12/31/15	7.33
Bloomberg High Yield	-4.53	-2.24	-1.24	-2.08	7.23			12/31/15	7.23
Value Added	4.70	5.73	4.95	7.19	0.10			12/31/15	0.10
Shenkman Capital									
Net of Fee Return	-3.35	-1.39	-0.75	0.65	4.16	2.68		9/30/10	4.22
S&P LSTA Leverage Loan	-3.45	-1.68	-0.99	0.44	4.83	3.33		9/30/10	5.10
Value Added	0.10	0.29	0.25	0.20	-0.67	-0.65		9/30/10	-0.88
Waterfall									
Net of Fee Return	0.62	2.35	3.99	6.99	10.39	8.97		3/31/10	11.37
Policy Index	-2.67	-0.97	-0.07	-0.31	5.54	3.16		3/31/10	4.63
Value Added	3.28	3.32	4.06	7.30	4.86	5.82		3/31/10	6.74



Wilshire Consulting

PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

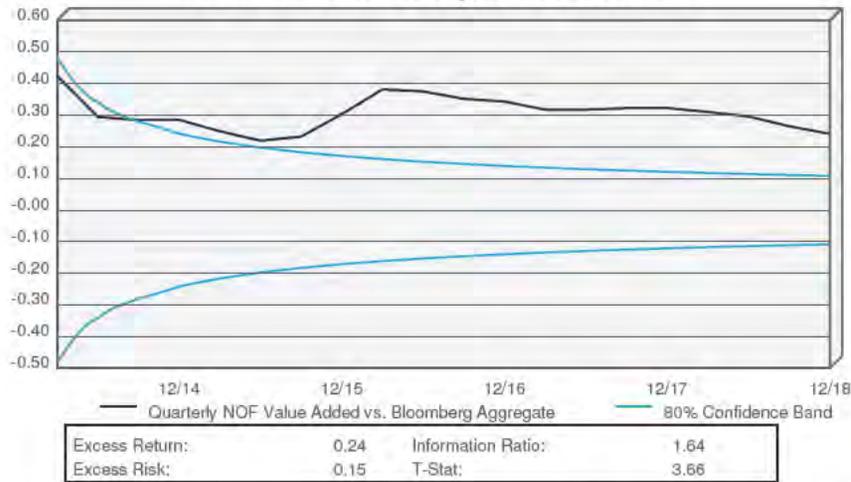
	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
White Oak Yield Spectrum									
Net of Fee Return	1.17	2.41	2.76					3/31/18	2.76
S&P LSTA Leverage Loan Index	-3.45	-1.68	-0.99					3/31/18	-0.99
Value Added	4.62	4.09	3.75					3/31/18	3.75
Opportunistic Fixed Composite									
Net of Fee Return	-1.32							9/30/18	-1.32
Bloomberg High Yield	-4.53							9/30/18	-4.53
Value Added	3.21							9/30/18	3.21
Fixed Income Composite									
Net of Fee Return	-0.22	1.07	0.96	0.66	4.60	3.93	5.42	3/31/84	7.41
Policy Index	-1.70	-0.39	-0.02	-1.14	4.90	4.12	4.66	3/31/84	7.20
Value Added	1.48	1.46	0.97	1.80	-0.30	-0.20	0.75	3/31/84	0.21
Bloomberg Global Aggregate	1.20	0.26	-2.53	-1.20	2.70	1.08	2.49		



Wilshire Consulting INVESTMENT MANAGER ANALYSIS

NISA
December 31, 2018

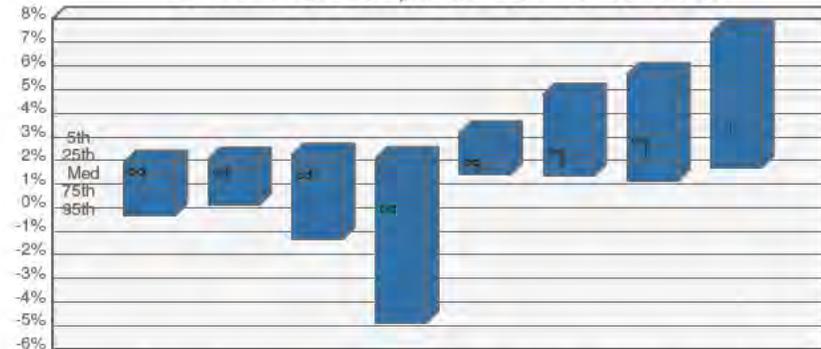
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



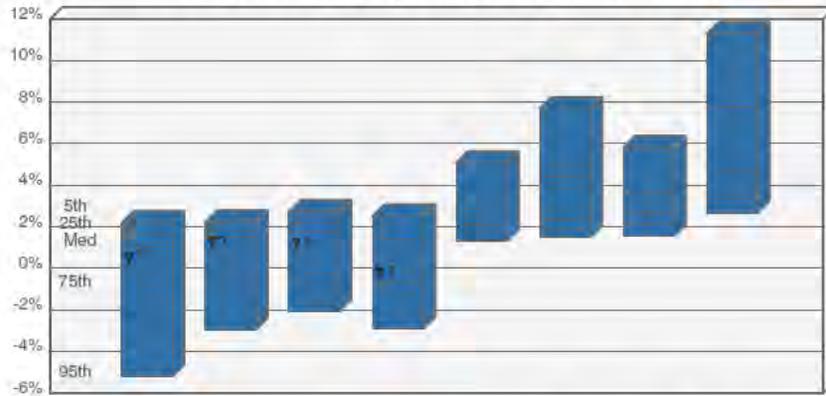
	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
∞ NISA	1.60 (18)	1.59 (45)	1.47 (63)	0.05 (67)	1.99 (40)	2.44 (39)	2.93 (31)	3.48 (69)
1 Bloomberg Aggr	1.64 (14)	1.65 (37)	1.49 (61)	0.01 (69)	1.76 (63)	2.06 (62)	2.52 (55)	3.48 (69)
Median	1.23	1.56	1.64	0.53	1.91	2.26	2.64	4.01
Number of Funds	335	334	331	331	329	325	313	271

*Compass Total Returns of Active Core Fixed Income Portfolios Universe - Gross of Fees



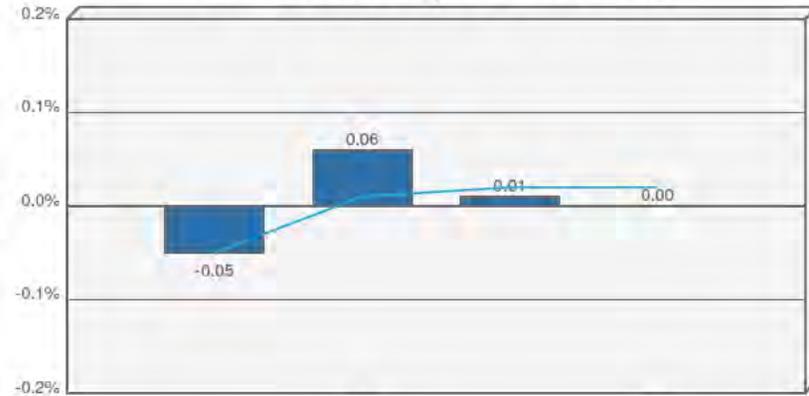
Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 BNY IG Credit
 December 31, 2018

Performance Comparison vs Peer Universe*



	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
▼ BNY IG Credit	0.76 (57)	1.50 (50)	1.48 (57)	0.04 (65)				
1 Bloomberg Int	0.75 (57)	1.48 (50)	1.40 (59)	0.01 (65)				
Median	1.06	1.50	1.75	0.79	2.14	2.37	2.73	4.62
Number of Funds	353	353	350	350	348	346	329	288

Value-Added Analysis vs Benchmark



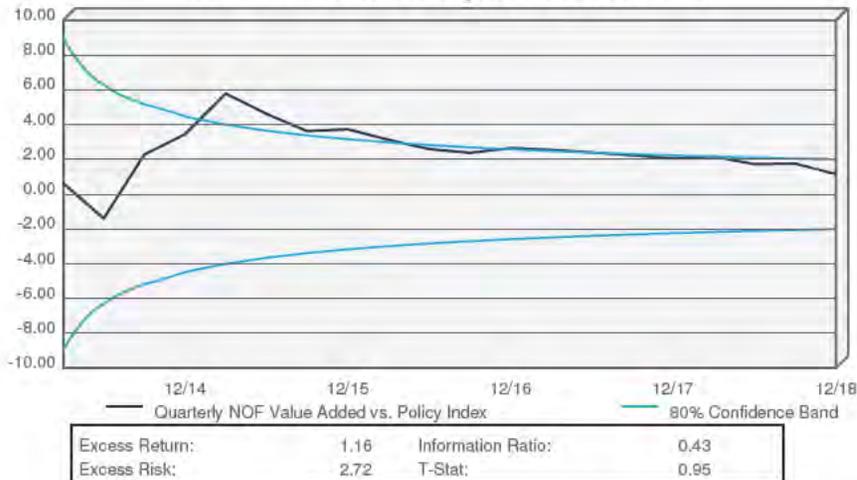
■ Quarterly NOF Value Added vs. Bloomberg Int Credit
 — Cumulative Value Added

*Compass Total Returns of Active Intermediate Fixed Income Portfolios Universe - Gross of Fees



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INVESTMENT MANAGER ANALYSIS
 Manulife Asset Mgmt
 December 31, 2018

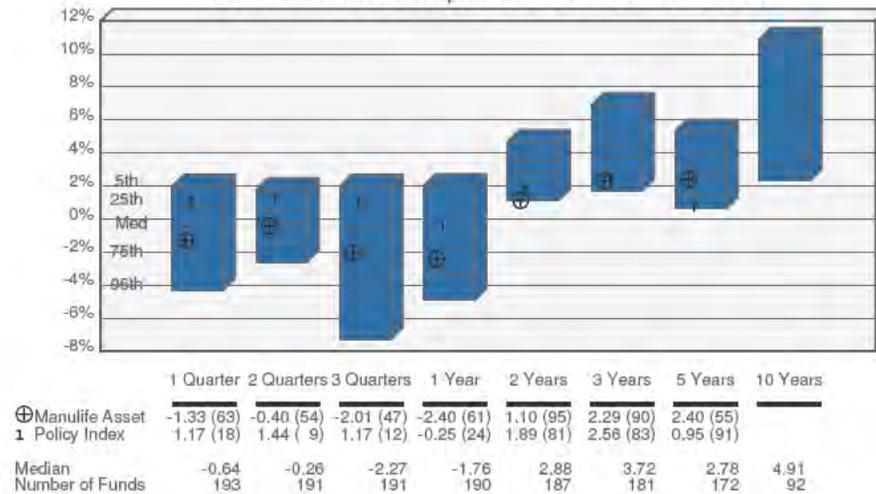
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of Active Global Intl Fixed Portfolios Universe - Gross of Fees



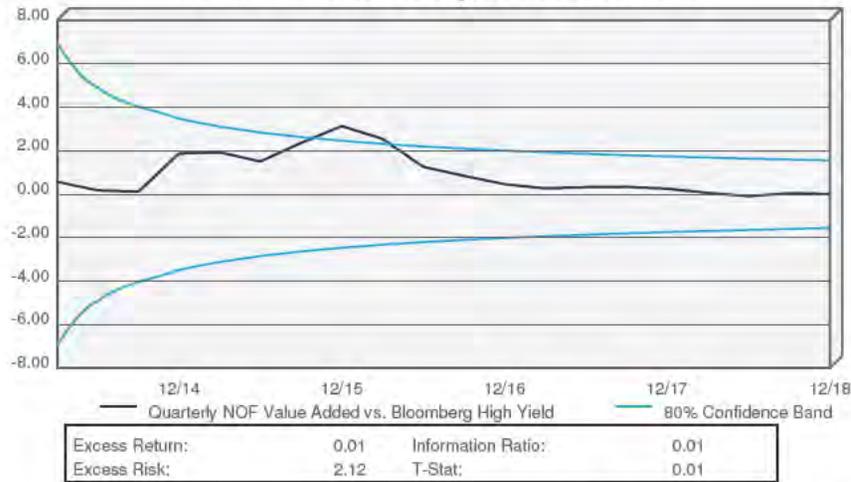
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INVESTMENT MANAGER ANALYSIS

Columbia

December 31, 2018

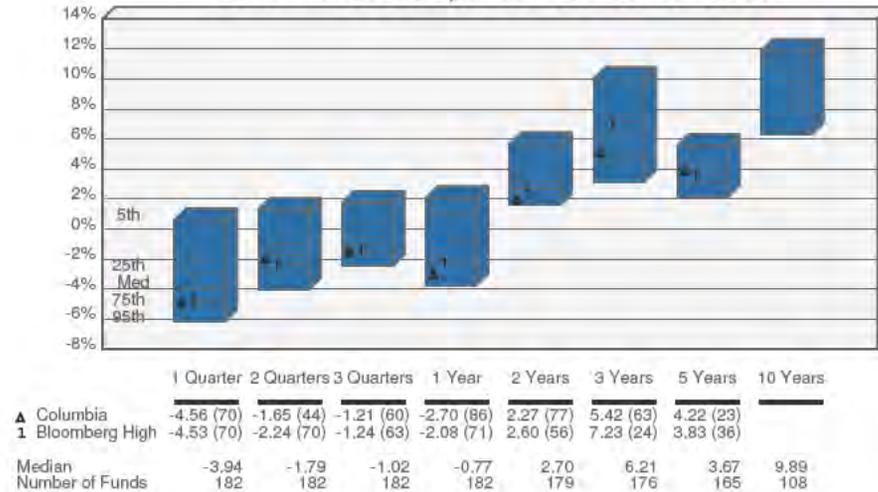
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

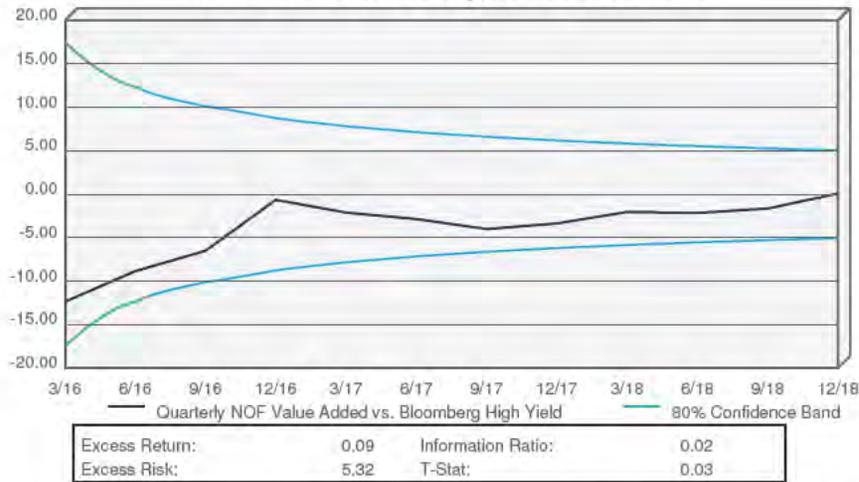


*Compass Total Returns of Active High Yield Fixed Income Portfolios Universe - Gross of Fees

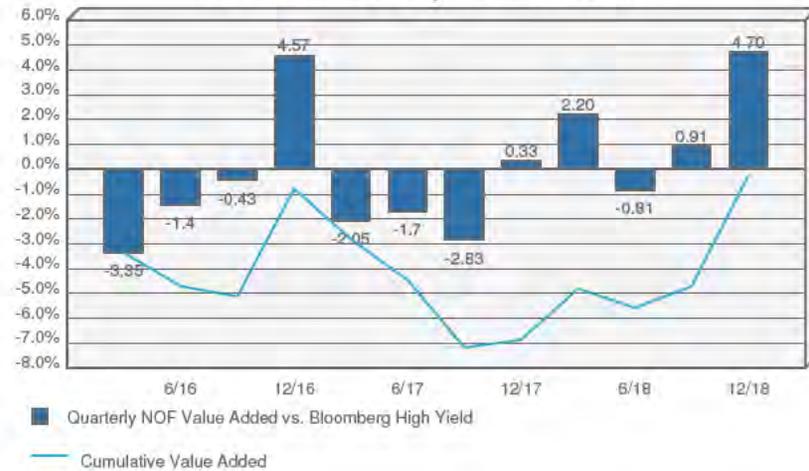


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Marathon Bluegrass
 December 31, 2018

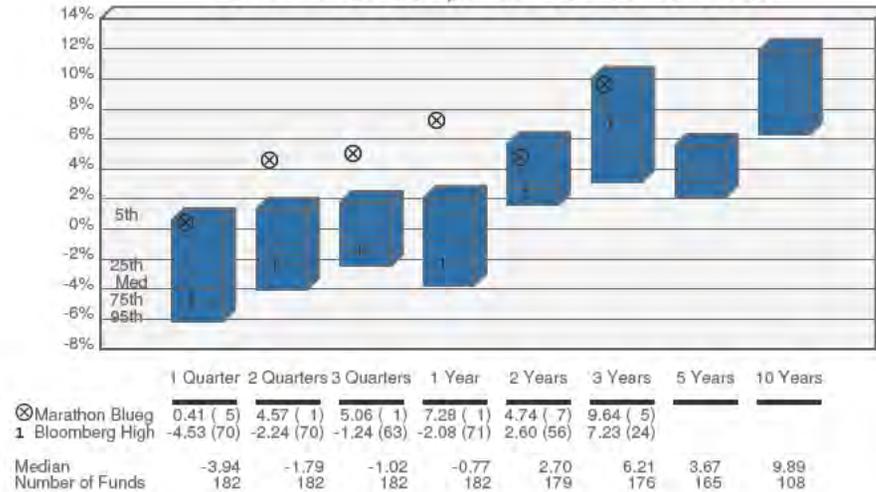
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



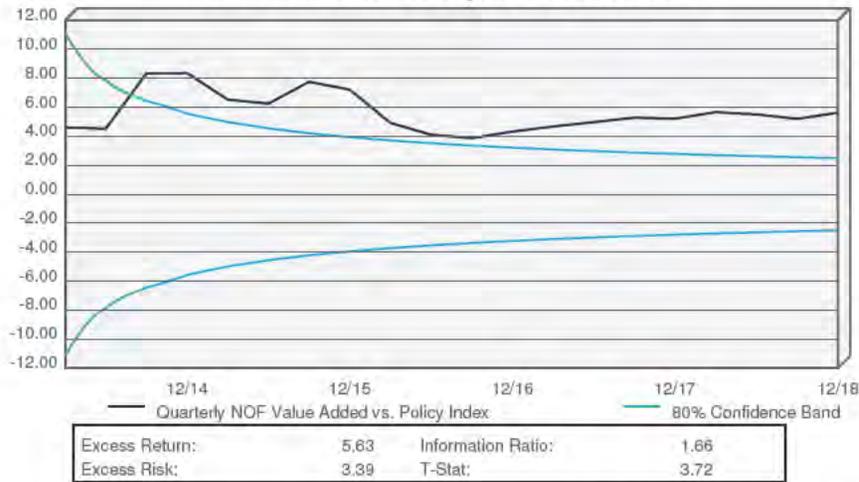
*Compass Total Returns of Active High Yield Fixed Income Portfolios Universe - Gross of Fees



Wilshire Consulting INVESTMENT MANAGER ANALYSIS

Waterfall
December 31, 2018

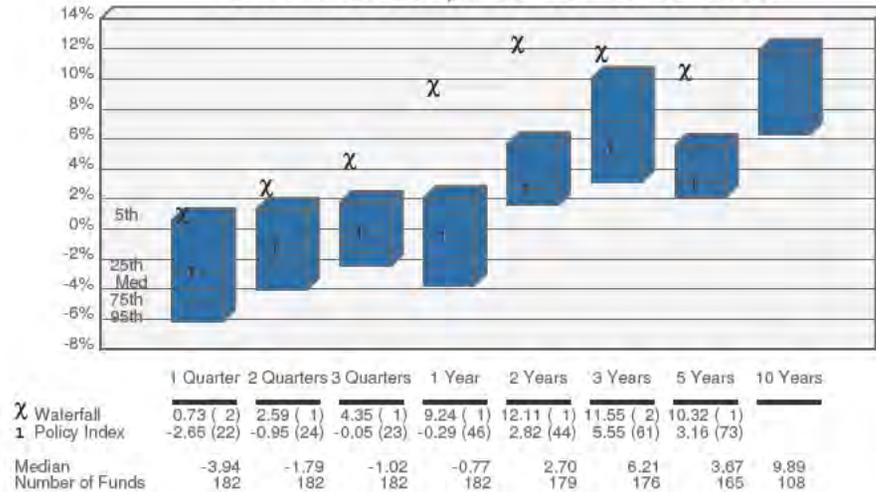
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

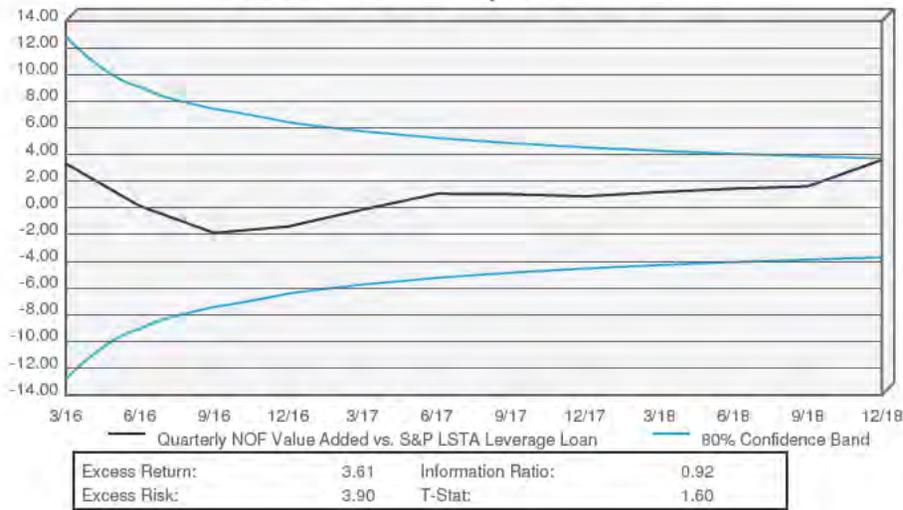


*Compass Total Returns of Active High Yield Fixed Income Portfolios Universe - Gross of Fees



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INVESTMENT MANAGER ANALYSIS
 Cerberus Capital Mgmt
 December 31, 2018

Cumulative Skill Analysis vs Benchmark



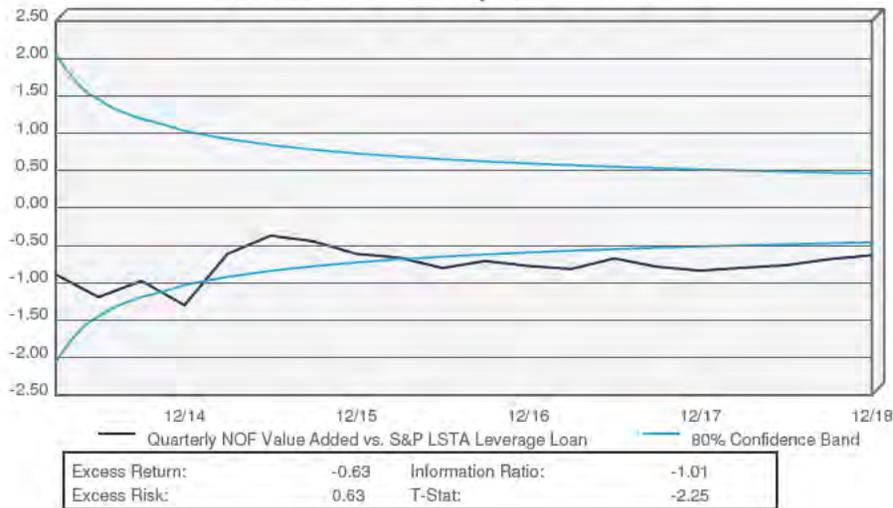
Value-Added Analysis vs Benchmark





Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Shenkman Capital
 December 31, 2018

Cumulative Skill Analysis vs Benchmark



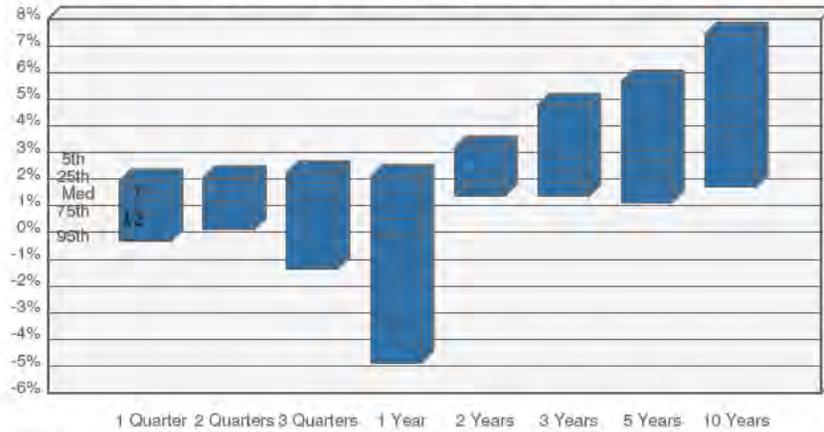
Value-Added Analysis vs Benchmark





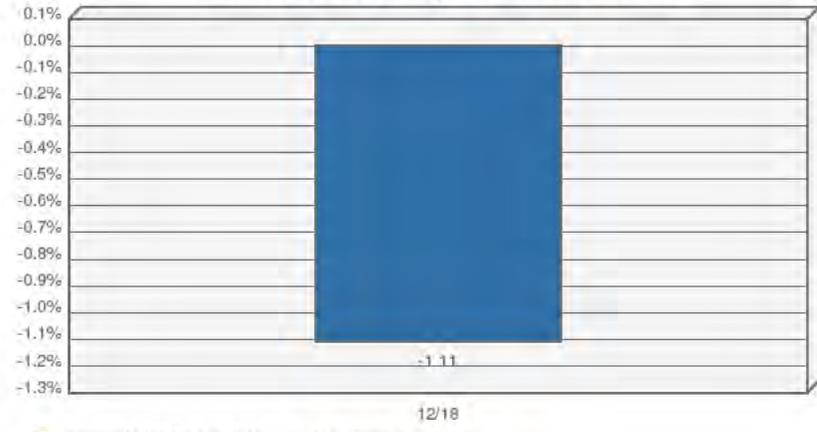
Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Lord Abbett
 December 31, 2018

Performance Comparison vs Peer Universe*



	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
Ω Lord Abbett	0.54 (85)							
1 Bloomberg Aggr	1.64 (14)							
Median	1.23	1.56	1.64	0.53	1.91	2.26	2.64	4.01
Number of Funds	335	334	331	331	329	325	313	271

Value-Added Analysis vs Benchmark



■ Quarterly NOF Value Added vs. Bloomberg Aggregate
 — Cumulative Value Added

*Compass Total Returns of Active Core Fixed Income Portfolios Universe - Gross of Fees



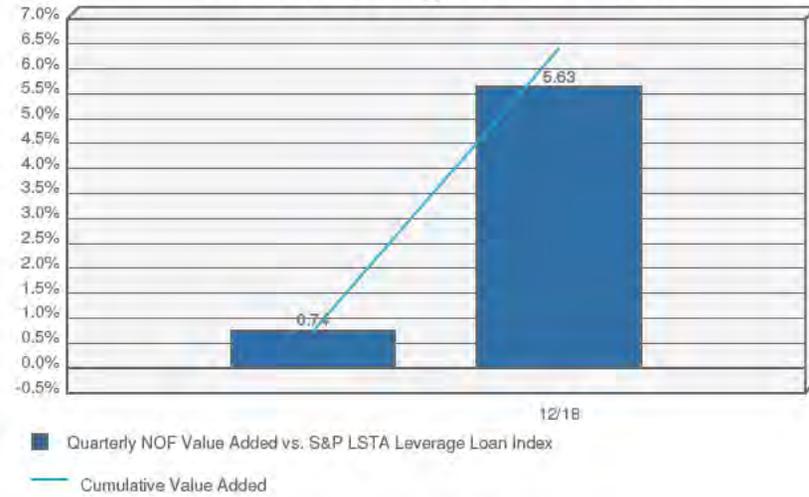
Wilshire Consulting

INVESTMENT MANAGER ANALYSIS

Arrowmark

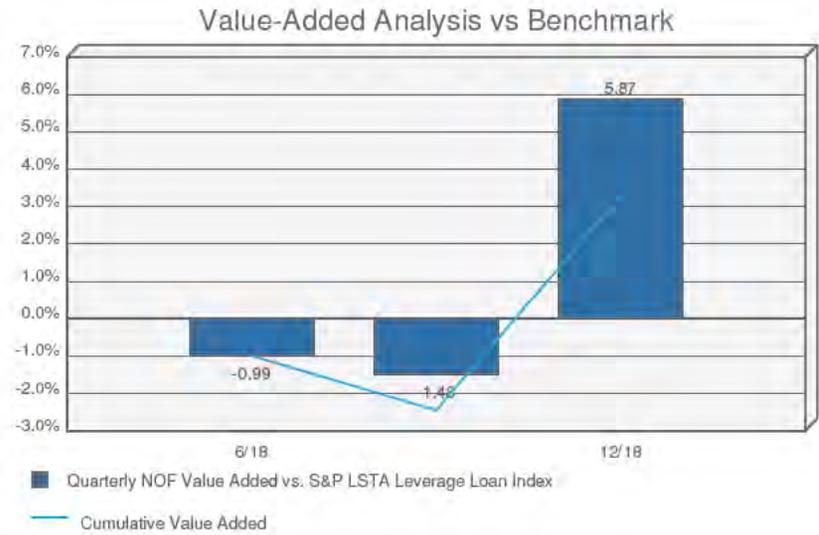
December 31, 2018

Value-Added Analysis vs Benchmark



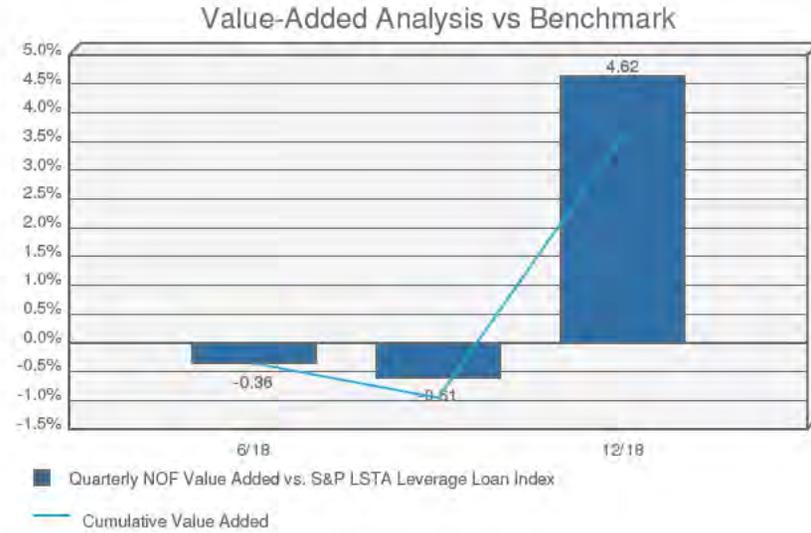


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
BSP Private Credit
December 31, 2018





Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
White Oak Yield Spectrum
December 31, 2018





Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

Fixed Income Composite

December 31, 2018

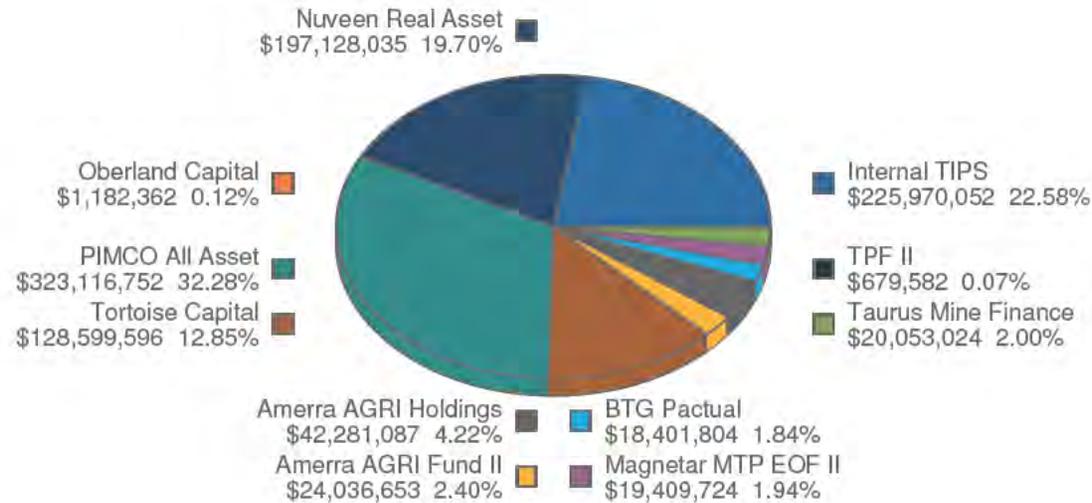
	Quarter Start	Quarter End	Percent	Description
Policy Index	6/84	6/17	100.00	Blended Fixed Benchmark
	9/17	12/18	50.00	Bloomberg Universal
			50.00	Bloomberg High Yield
Bloomberg Global Aggregate	6/84	12/18	100.00	Bloomberg Global Aggregate



REAL RETURN



Wilshire Consulting
MANAGER ALLOCATION
 Real Return Composite
 As of December 31, 2018





Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Internal TIPS									
Net of Fee Return	0.11	-0.09	0.47	0.11	2.10	1.91	3.63	6/30/02	4.55
Bloomberg 1-10 Yrs TIPS	-0.05	-0.47	0.15	-0.25	1.87	1.54	3.56	6/30/02	4.41
Value Added	0.16	0.38	0.33	0.36	0.23	0.37	0.07	6/30/02	0.13
PIMCO All Asset									
Net of Fee Return	-3.30	-2.97	-5.27	-2.97	7.74	2.98		12/31/11	4.56
Bloomberg 1-10 Yrs TIPS	-0.05	-0.47	0.15	-0.25	1.87	1.20		12/31/11	0.73
Value Added	-3.25	-2.51	-5.41	-2.72	5.87	1.79		12/31/11	3.82
Tortoise Capital									
Net of Fee Return	-16.22	-13.77	-4.36	-13.71	-1.05	-3.97		9/30/09	9.11
Alerian MLP	-17.30	-11.86	-1.46	-12.42	-1.06	-7.31		9/30/09	5.57
Value Added	1.08	-1.91	-2.89	-1.29	0.01	3.34		9/30/09	3.54
Nuveen Real Asset									
Net of Fee Return	-5.24	-3.81	-2.23	-5.01	5.57			3/31/15	3.07
Policy Index	-5.27	-5.47	-2.50	-6.22	4.73			3/31/15	2.73
Value Added	0.03	1.66	0.27	1.22	0.85			3/31/15	0.34
Amerra AGRI Fund II									
Net of Fee Return	1.44	0.01	-2.30	-3.07	0.04	4.66		12/31/12	3.88
Amerra AGRI Holdings									
Net of Fee Return	-0.52	-2.33	-2.86	-3.98	-1.79			9/30/15	-1.76
BTG Pactual									
Net of Fee Return	4.97	-2.37	-2.66	-6.76	-6.20			12/31/14	-9.14



PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Magnetar MTP EOF II Net of Fee Return	2.83	6.26	5.92	9.58	3.61			9/30/15	3.33
Oberland Capital Net of Fee Return	23.41							9/30/18	23.41
Taurus Mine Finance Net of Fee Return	2.21	9.51	9.86	14.24	17.72			3/31/15	14.09
TPF II Net of Fee Return	-0.29	-0.62	-0.91	-1.19	-7.83	-1.93	-2.33	9/30/08	-3.50
Real Return Composite Net of Fee Return	-4.24	-3.61	-3.40	-3.89	4.65	2.15		6/30/11	2.95
Real Return Index (P)	-3.40	-2.80	-1.23	-3.04	2.46	1.22		6/30/11	1.96
Value Added	-0.84	-0.81	-2.18	-0.85	2.19	0.94		6/30/11	0.98



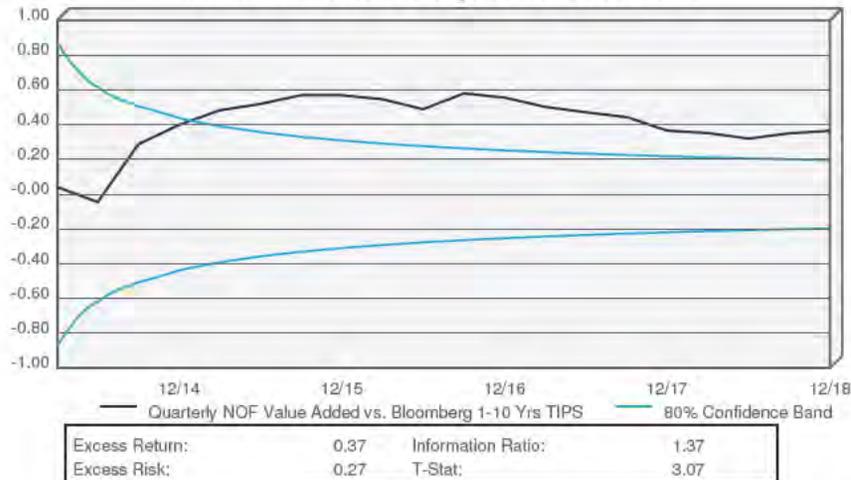
Wilshire Consulting

INVESTMENT MANAGER ANALYSIS

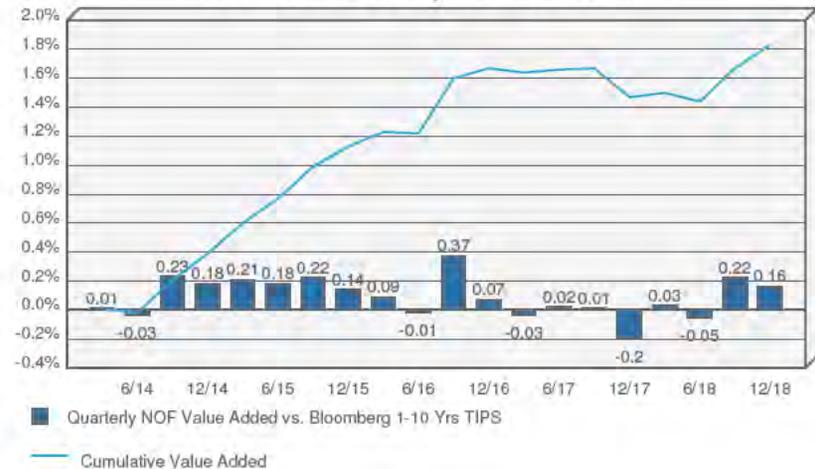
Internal TIPS

December 31, 2018

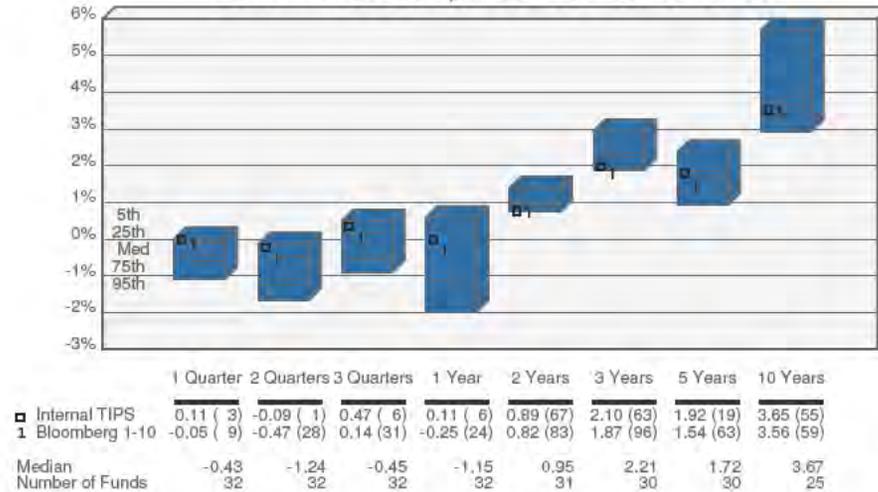
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of Active TIPS Portfolios Universe - Gross of Fees

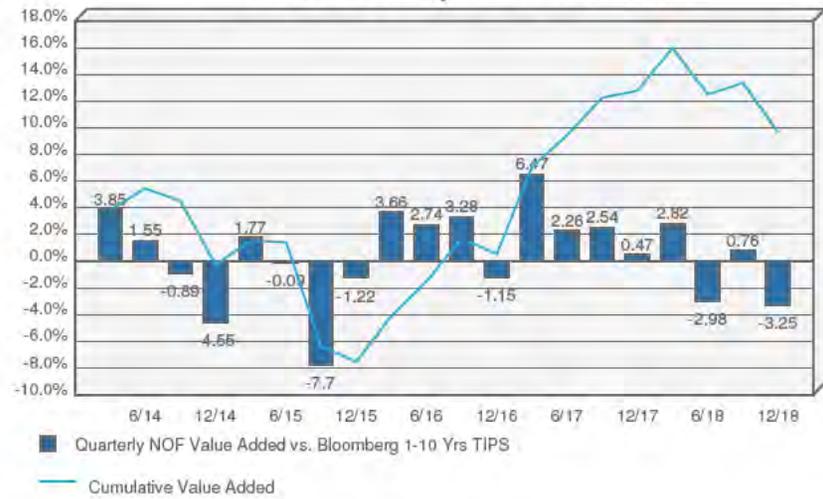


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 PIMCO All Asset
 December 31, 2018

Cumulative Skill Analysis vs Benchmark



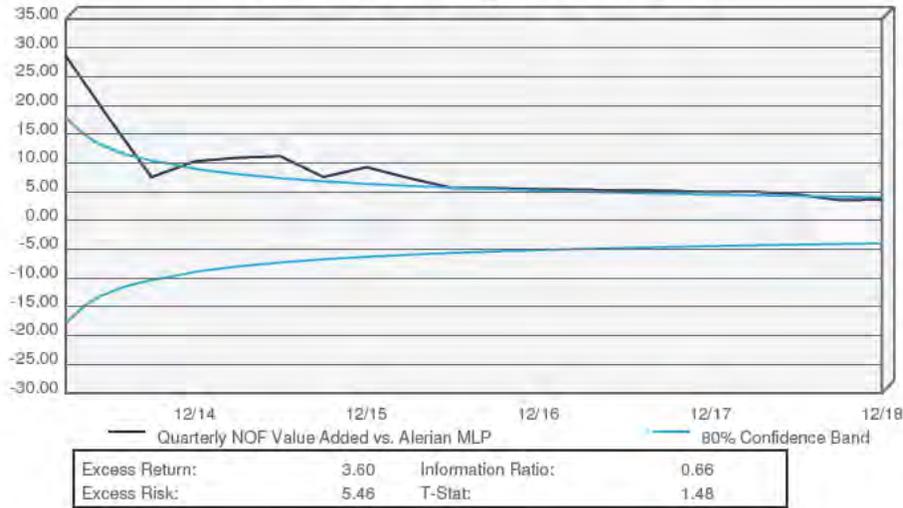
Value-Added Analysis vs Benchmark



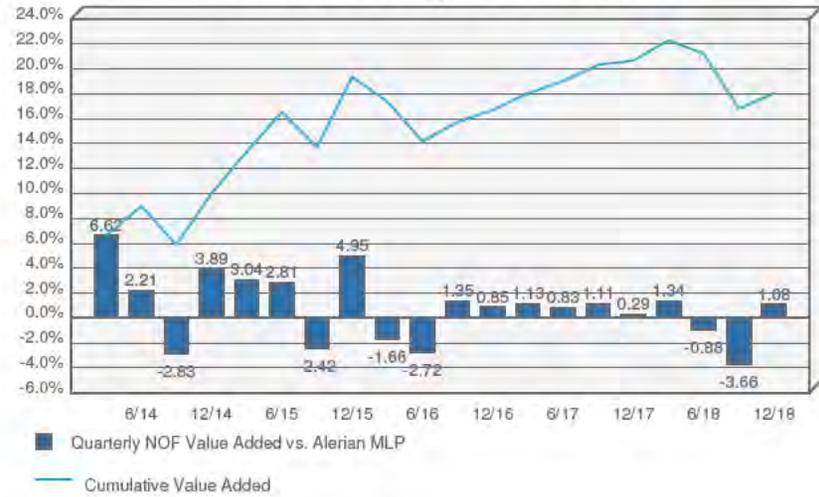


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Tortoise Capital
 December 31, 2018

Cumulative Skill Analysis vs Benchmark



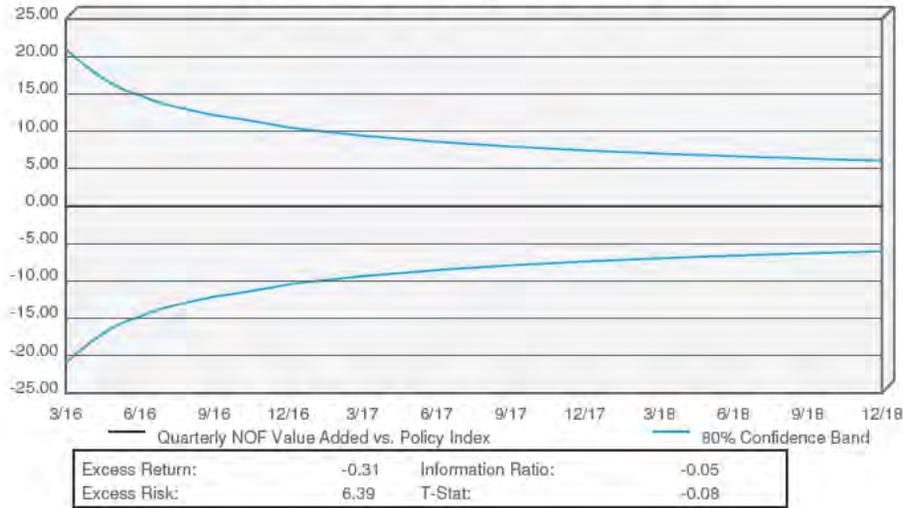
Value-Added Analysis vs Benchmark



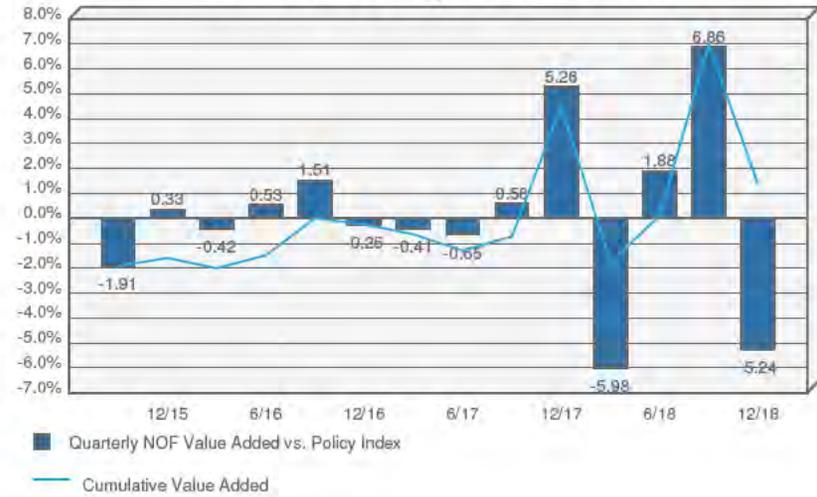


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Nuveen Real Asset
 December 31, 2018

Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark





Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

Real Return Composite

December 31, 2018

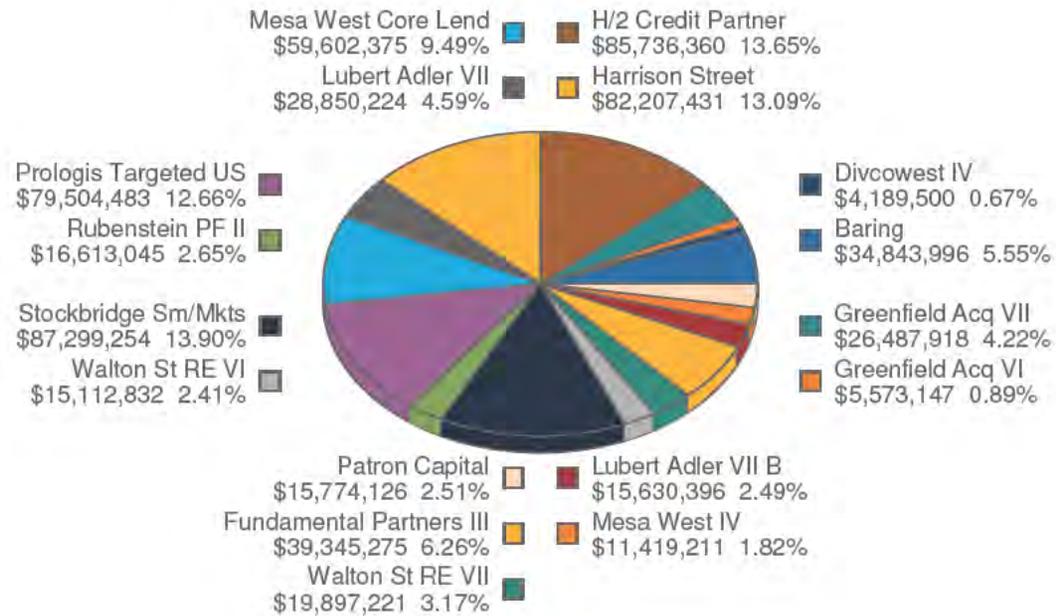
	Quarter Start	Quarter End	Percent	Description
Real Return Index (P)	9/11	12/18	100.00	Real Return Index (P)



REAL ESTATE



Wilshire Consulting
MANAGER ALLOCATION
 Real Estate Composite
 As of December 31, 2018





PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Divcowest IV Net of Fee Return	2.68	10.29	15.69	28.88	27.42			3/31/14	24.08
Greenfield Acq VI Net of Fee Return	-0.39	-11.51	-8.49	-19.88	-3.61	4.40		12/31/12	5.52
Greenfield Acq VII Net of Fee Return	0.45	5.68	6.40	12.94	13.54			6/30/14	11.77
H/2 Credit Partner Net of Fee Return	-0.70	0.47	1.38	1.44	6.15	5.41		6/30/11	5.79
Harrison Street Net of Fee Return	1.85	5.36	7.41	9.95	10.14	10.01		6/30/12	9.24
Lubert Adler VII Net of Fee Return	0.23	3.19	6.72	8.28	7.20			6/30/14	-1.35
Mesa West Core Lend Net of Fee Return	1.93	5.34	7.12	9.03	8.16	7.37		6/30/13	7.21
Prologis Targeted US Net of Fee Return	3.36	8.66	14.13	18.48	17.45			9/30/14	15.71
Rubenstein PF II Net of Fee Return	3.91	8.96	12.61	16.11	10.15	16.51		6/30/13	14.16
Stockbridge Sm/Mkts Net of Fee Return	3.49	5.19	6.99	9.03	9.07			6/30/14	9.76



Wilshire Consulting

PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Walton St RE VI									
Net of Fee Return	2.20	4.48	6.90	9.40	4.05	8.18		6/30/09	-17.24
Walton St RE VII									
Net of Fee Return	-0.08	0.18	1.97	4.52	9.08	11.78		6/30/13	11.77
Fundamental Partners III									
Net of Fee Return	3.34	5.11	5.12	6.76				6/30/17	5.75
Lubert Adler VII B									
Net of Fee Return	0.37	2.50	4.11	3.54				6/30/17	-0.47
Mesa West IV									
Net of Fee Return	2.61	5.05	6.67	9.04				3/31/17	5.35
Patron Capital									
Net of Fee Return	2.79	5.14	4.47	25.90				9/30/16	0.85
Real Estate Composite									
Net of Fee Return	1.79	4.50	6.64	9.10	9.68	9.35	8.65	6/30/84	6.10
NCREIF ODCE NOF 1 Quarter Lag	1.87	3.71	5.76	7.71	7.83	9.71	4.62		
Value Added	-0.08	0.79	0.88	1.39	1.85	-0.36	4.03		



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CUSTOM BENCHMARK SPECIFICATION

Real Estate Composite

December 31, 2018

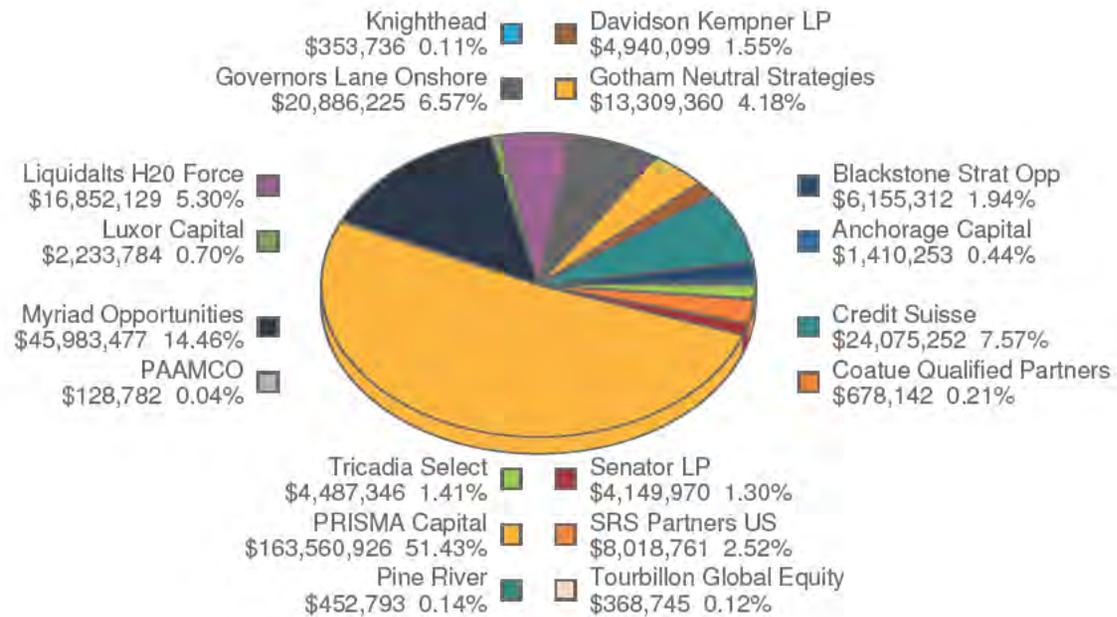
	Quarter Start	Quarter End	Percent	Description
NCREIF ODCE NOF 1 Quarter Lag	9/84	12/18	100.00	NCREIF ODCE NOF 1 Quarter Lag



ABSOLUTE RETURN



Wilshire Consulting
MANAGER ALLOCATION
 Absolute Return Composite
 As of December 31, 2018





PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Anchorage Capital Net of Fee Return	0.46	1.76	2.41	3.05				9/30/16	5.37
Blackstone Strat Opp Net of Fee Return	0.35	1.60	3.39	4.71				9/30/17	4.84
Coatue Qualified Partners Net of Fee Return	0.00	0.00	2.63	8.58	12.49			6/30/15	12.43
Credit Suisse Net of Fee Return	1.98	3.55	5.50	7.11				6/30/17	7.14
Davidson Kempner LP Net of Fee Return	0.00	0.76	0.28	2.33				3/31/16	5.80
Gotham Neutral Strategies Net of Fee Return	0.25	-0.92	-1.22	1.39				3/31/17	-1.90
Governors Lane Onshore Net of Fee Return	-5.31	-3.53	-4.92	-5.05				3/31/17	-1.57
Knighthead Net of Fee Return	0.00	-0.08	0.17	1.63	5.26	2.03		12/31/13	2.03
Liquidalts H20 Force Net of Fee Return	3.08	4.84	1.65	4.93				9/30/16	6.46
Luxor Capital Net of Fee Return	9.48	9.76	10.71	18.28	14.35			3/31/14	3.42



Wilshire Consulting

PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Myriad Opportunities Net of Fee Return	-2.23	-6.02	-6.52	-5.29				6/30/16	4.88
PAAMCO Net of Fee Return								9/30/11	
Pine River Net of Fee Return								6/30/14	
PRISMA Capital Net of Fee Return	-1.17	-0.34	0.45	2.83	2.03	2.38		9/30/11	3.61
SRS Partners US Net of Fee Return	7.64	-0.98	0.83	1.24				9/30/17	3.41
Senator LP Net of Fee Return	-8.63	-7.82	-6.27	-8.52				9/30/16	1.68
Tourbillon Global Equity Net of Fee Return	-4.13	-5.24	0.02	-5.65	-9.36			12/31/15	-9.36
Tricadia Select Net of Fee Return	-3.19	-8.63	-21.58	-20.87				9/30/17	-19.75
Absolute Return Composite Net of Fee Return	-1.14	-0.93	-0.37	1.20	2.08	2.55		3/31/10	3.80
HFRI FOF Div (1 Month Lag)	-3.16	-2.81	-2.39	-0.97	1.53	2.01		3/31/10	2.54
Value Added	2.02	1.88	2.02	2.17	0.55	0.54		3/31/10	1.26



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CUSTOM BENCHMARK SPECIFICATION

Absolute Return Composite

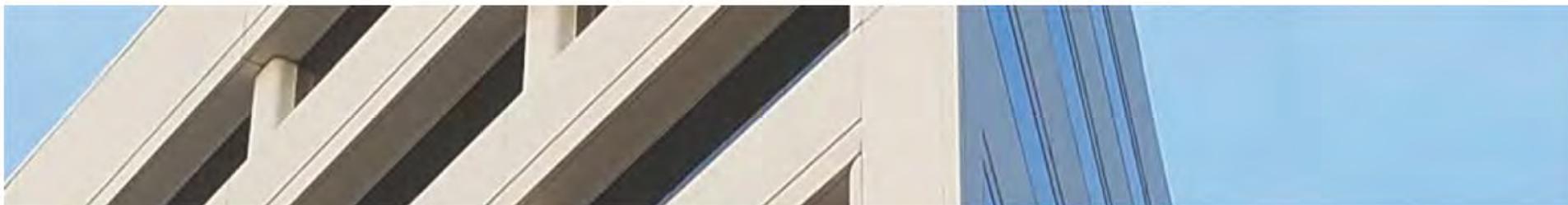
December 31, 2018

	Quarter Start	Quarter End	Percent	Description
HFRI FOF Div (1 Month Lag)	6/10	12/18	100.00	HFRI FOF Div (1 Month Lag)



WILSHIRE ASSOCIATES

Wilshire Consulting



Kentucky Retirement Systems Insurance

Executive Summary of Investment Performance

December 31, 2018



MARKET ENVIRONMENT



Wilshire Consulting

ASSET CLASS PERFORMANCE

ASSET CLASS RETURNS - BEST TO WORST						ANNUALIZED 5-YEAR AS OF 12/2018
2013	2014	2015	2016	2017	2018 YTD	
U.S. Equity 33.1%	REITs 31.8%	REITs 4.2%	MLPs 18.3%	Emrg Mrkts 37.7%	T-Bills 1.9%	U.S. Equity 8.1%
MLPs 27.6%	U.S. Equity 12.7%	U.S. Equity 0.7%	High Yield 17.1%	Developed 25.6%	Core Bond 0.0%	REITs 7.9%
Developed 23.3%	Core Bond 6.0%	Core Bond 0.6%	U.S. Equity 13.4%	U.S. Equity 21.0%	U.S. TIPS -1.3%	High Yield 3.8%
High Yield 7.4%	MLPs 4.8%	T-Bills 0.1%	Commodities 11.8%	High Yield 7.5%	High Yield -2.1%	Core Bond 2.5%
REITs 1.9%	U.S. TIPS 3.6%	Developed -0.4%	Emrg Mrkts 11.6%	REITs 4.2%	REITs -4.8%	Emrg Mrkts 2.0%
T-Bills 0.1%	High Yield 2.5%	U.S. TIPS -1.4%	REITs 7.2%	Core Bond 3.6%	U.S. Equity -5.3%	U.S. TIPS 1.7%
Core Bond -2.0%	T-Bills 0.0%	High Yield -4.5%	U.S. TIPS 4.7%	U.S. TIPS 3.0%	Commodities -11.2%	Developed 1.0%
Emrg Mrkts -2.3%	Emrg Mrkts -1.8%	Emrg Mrkts -14.6%	Core Bond 2.6%	Commodities 1.7%	MLPs -12.4%	T-Bills 0.6%
U.S. TIPS -8.6%	Developed -4.5%	Commodities -24.7%	Developed 1.5%	T-Bills 0.8%	Developed -13.4%	MLPs -7.3%
Commodities -9.5%	Commodities -17.0%	MLPs -32.6%	T-Bills 0.3%	MLPs -6.5%	Emrg Mrkts -14.2%	Commodities -8.8%

Data sources: Wilshire Compass

Note: Developed asset class is developed equity markets ex-U.S., ex-Canada

Wilshire Consulting

MARKET COMMENTARY



U.S. Equity

The U.S. stock market was down -14.3% for the fourth quarter of 2018. This marks the worst quarter for U.S. equities since 2011 and the first down year since the credit crisis sell-off of 2008. Concerns of an economic slowdown weighed on stock prices as did fears that additional rate increases by the Federal Reserve could weaken future prospects for economic growth.

The yield curve ended 2018 with a very unusual shape – which will likely be a source of debate if it persists, largely focusing on the Fed’s December rate hike. Some fear that it could be enough to slow the economy and are therefore selling shorter-term bonds, pushing rates higher. Others highlight the fact that the Fed’s mandate focuses on both growth and inflation and that a 0.25% increase is not likely to stop the U.S. economy cold. Ultimately, the Fed makes their final decisions based on all available data and can decide to adjust their course of action.

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Non-U.S. Equity

Equity markets outside of the U.S. suffered during the quarter, although they generally outperformed U.S. equity. While the EU began the year in sound economic condition, growth declined steadily while gains in unemployment stalled and industrial production reversed course. While there were some positive signals on U.S.-China trade, investors will likely wait until a scheduled meeting in January before fully evaluating the current global trade environment.

Fixed Income

The U.S. Treasury yield curve fell across most maturities with the 10-year Treasury yield at 2.69%, down 37 basis points. The Federal Open Market Committee increased its overnight rate by 25 basis points but adjusted downward their forecast for future rates. Credit spreads widened during the quarter within both the investment grade and high yield markets.



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DECEMBER 2018 ASSET CLASS ASSUMPTIONS

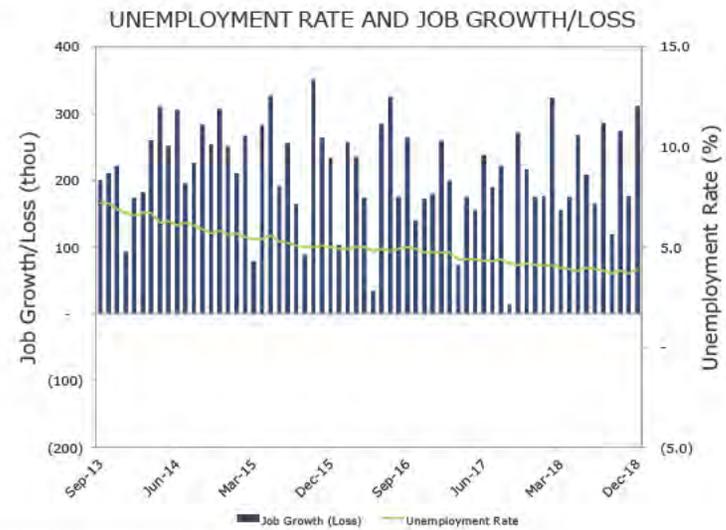
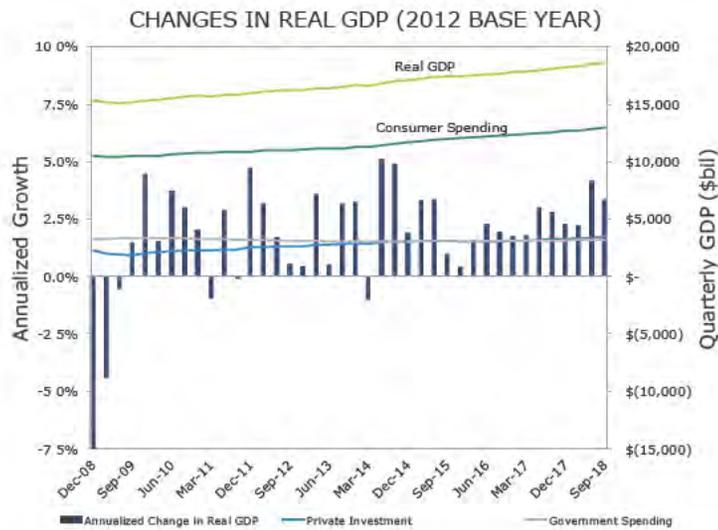
	EQUITY						FIXED INCOME					REAL ASSETS							
	US STOCK	DEV	EMG	GLOBAL		PRIVATE EQUITY	CASH	LT			NON-US BOND (HDG)	REAL ESTATE			REAL ASSETS	US CPI			
		EX-US STOCK	MRKT STOCK	EX-US STOCK	GLOBAL STOCK			CORE BOND	CORE BOND	US TIPS		HIGH YIELD	US RES	GLOBAL RES			PRIVATE RE	CMDTY	
EXPECTED COMPOUND RETURN (%)	7.00	7.50	7.50	7.75	7.45	10.05	2.65	3.85	4.25	3.00	5.90	1.25	5.65	5.85	6.65	4.35	6.40	1.70	
EXPECTED ARITHMETIC RETURN (%)	8.30	8.95	10.45	9.35	8.75	13.35	2.65	4.00	4.70	3.15	6.35	1.30	7.00	7.00	7.55	5.40	6.75	1.70	
EXPECTED RISK (%)	17.00	18.00	26.00	18.80	17.05	28.00	1.25	5.15	9.85	6.00	10.00	3.50	17.00	15.80	14.00	15.00	8.75	1.75	
CASH YIELD (%)	2.15	3.50	2.50	3.25	2.65	0.00	2.65	4.05	5.00	3.55	8.95	1.80	4.40	4.40	2.70	2.65	3.00	0.00	
CORRELATIONS																			
US STOCK	1.00																		
DEV EX-US STOCK (USD)	0.81	1.00																	
EMERGING MARKET STOCK	0.74	0.74	1.00																
GLOBAL EX-US STOCK	0.83	0.96	0.86	1.00															
GLOBAL STOCK	0.94	0.92	0.82	0.94	1.00														
PRIVATE EQUITY	0.74	0.64	0.62	0.67	0.74	1.00													
CASH EQUIVALENTS	-0.05	-0.09	-0.05	-0.08	-0.07	0.00	1.00												
CORE BOND	0.28	0.13	0.00	0.09	0.20	0.31	0.19	1.00											
LT CORE BOND	0.31	0.16	-0.01	0.12	0.23	0.32	0.11	0.93	1.00										
US TIPS	-0.05	0.00	0.15	0.05	0.00	-0.03	0.20	0.60	0.47	1.00									
HIGH YIELD BOND	0.54	0.39	0.49	0.45	0.51	0.34	-0.10	0.25	0.32	0.05	1.00								
NON-US BOND (HDG)	0.16	0.25	-0.01	0.18	0.18	0.26	0.10	0.67	0.66	0.39	0.26	1.00							
US RE SECURITIES	0.59	0.47	0.44	0.49	0.56	0.50	-0.05	0.17	0.23	0.10	0.56	0.05	1.00						
GLOBAL RE SECURITIES	0.65	0.59	0.56	0.62	0.66	0.58	-0.05	0.17	0.22	0.11	0.62	0.03	0.94	1.00					
PRIVATE REAL ESTATE	0.54	0.44	0.44	0.47	0.52	0.51	-0.05	0.19	0.25	0.09	0.57	0.05	0.77	0.75	1.00				
COMMODITIES	0.25	0.34	0.39	0.38	0.32	0.27	0.00	-0.02	-0.02	0.25	0.29	-0.10	0.25	0.28	0.25	1.00			
REAL ASSET BASKET	0.42	0.43	0.50	0.48	0.47	0.43	0.01	0.24	0.25	0.41	0.53	0.06	0.65	0.69	0.69	0.59	1.00		
INFLATION (CPI)	-0.10	-0.15	-0.13	-0.15	-0.13	-0.10	0.10	-0.12	-0.12	0.15	-0.08	-0.08	0.05	0.03	0.05	0.44	0.26	1.00	

Wilshire Consulting ECONOMIC REVIEW



AS OF DEC. 31, 2018		KEY ECONOMIC INDICATORS		
CPI (ALL ITEMS)	MONTHLY CHANGE	CUMULATIVE CHANGE		
SEASONALLY ADJUSTED	Dec-18	-0.1	3-Mo.	0.3
	Nov-18	0.0	12-Mo.	1.9
	Oct-18	0.3	10-Yr. (Annual)	1.8
	10-Yr.	1.7		
BREAKEVEN INFLATION	10-Yr.	1.7		
CONSUMER SENTIMENT	Dec-18	98.3		
U. OF MICHIGAN SURVEY	Nov-18	97.5		
	1-Yr. Ago	95.9	10-Yr. Avg	82.5
MANUFACTURING	Dec-18	54.1	CHANGE IN SECTOR	
INST. FOR SUPPLY MGMT	Nov-18	59.3	>50	Expansion
PURCHASING MNGRS' IDX	1-Yr. Avg.	58.8	<50	Contraction

Note: Seasonally adjusted CPI data is utilized to better reflect short-term pricing activity.



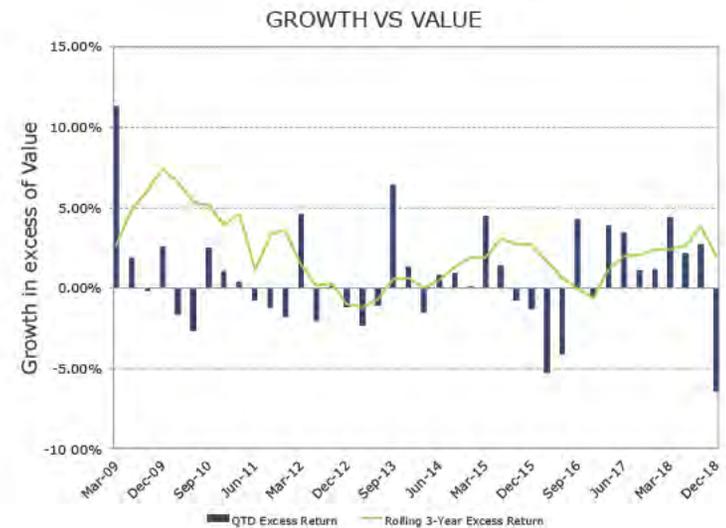
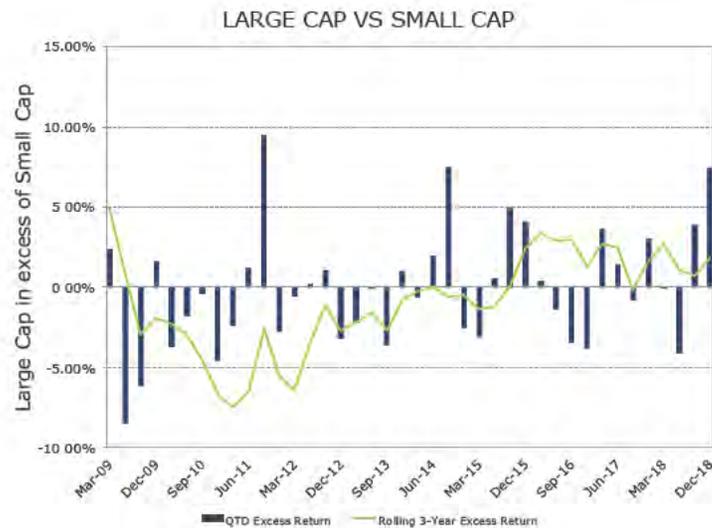
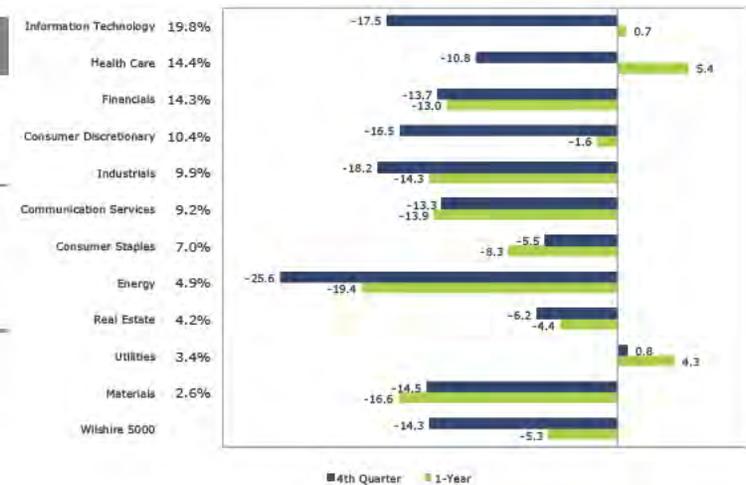
Data sources: Bureau of Labor Statistics, U.S. Treasury, University of Michigan, Institute for Supply Management, Bureau of Economic Analysis

Wilshire Consulting U.S. EQUITY MARKET



WILSHIRE 5000 SECTOR WEIGHT & RETURN (%)

AS OF DECEMBER 31, 2018	QTR	YTD	1 YR	3 YR	5 YR	10 YR
WILSHIRE 5000 INDEX	-14.3	-5.3	-5.3	9.1	8.1	13.2
WILSHIRE U.S. LARGE CAP	-13.7	-4.6	-4.6	9.3	8.5	13.1
WILSHIRE U.S. SMALL CAP	-19.7	-10.8	-10.8	7.4	4.7	13.9
WILSHIRE U.S. LARGE GROWTH	-16.8	-3.6	-3.6	10.3	9.6	14.6
WILSHIRE U.S. LARGE VALUE	-10.8	-5.9	-5.9	8.1	7.2	11.6
WILSHIRE U.S. SMALL GROWTH	-20.6	-9.7	-9.7	8.1	4.5	14.7
WILSHIRE U.S. SMALL VALUE	-18.7	-12.0	-12.0	6.5	4.7	12.9
WILSHIRE REIT INDEX	-6.9	-4.8	-4.8	2.1	7.9	12.2
MSCI USA MIN. VOL. INDEX	-7.7	0.9	0.9	9.5	9.8	12.6
FTSE RAFI U.S. 1000 INDEX	-13.8	-8.3	-8.3	7.9	6.6	14.1



Data sources: Wilshire Compass, Wilshire Atlas

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RETURNS BY QUALITY SEGMENT

Highest quality names produced a positive return for the year but are among the lowest weight within the broad market



Data sources: Wilshire Atlas

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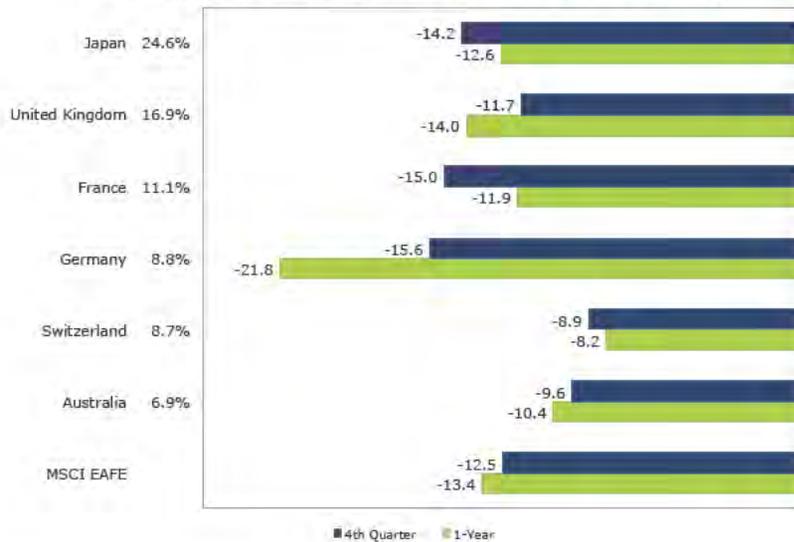
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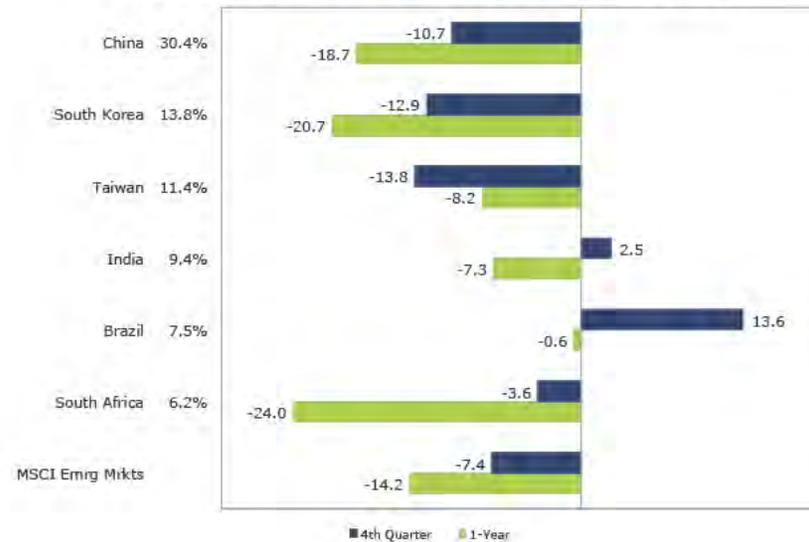
NON-U.S. EQUITY MARKET

AS OF DECEMBER 31, 2018	QTR	YTD	1 YR	3 YR	5 YR	10 YR
MSCI ACWI EX-US (\$G)	-11.4	-13.8	-13.8	5.0	1.1	7.1
MSCI EAFE (\$G)	-12.5	-13.4	-13.4	3.4	1.0	6.8
MSCI EMERGING MARKETS (\$G)	-7.4	-14.2	-14.2	9.6	2.0	8.4
MSCI FRONTIER MARKETS (\$G)	-4.3	-16.2	-16.2	4.6	1.1	5.4
MSCI ACWI EX-US GROWTH (\$G)	-12.2	-14.1	-14.1	4.6	2.1	7.5
MSCI ACWI EX-US VALUE (\$G)	-10.6	-13.4	-13.4	5.4	0.2	6.6
MSCI ACWI EX-US SMALL (\$G)	-14.4	-17.9	-17.9	4.4	2.4	10.5
MSCI ACWI MINIMUM VOLATILITY	-6.5	-1.0	-1.0	8.3	7.9	10.5
MSCI EAFE MINIMUM VOLATILITY	-7.3	-5.2	-5.2	4.5	5.4	8.1
FTSE RAFI DEVELOPED EX-US	-12.8	-14.5	-14.5	4.9	0.9	7.3
MSCI EAFE LC (G)	-12.2	-10.5	-10.5	3.1	4.3	8.0

MSCI EAFE: LARGEST COUNTRIES & RETURN (USD)



MSCI EM: LARGEST COUNTRIES & RETURN (USD)



Data sources: Wilshire Compass

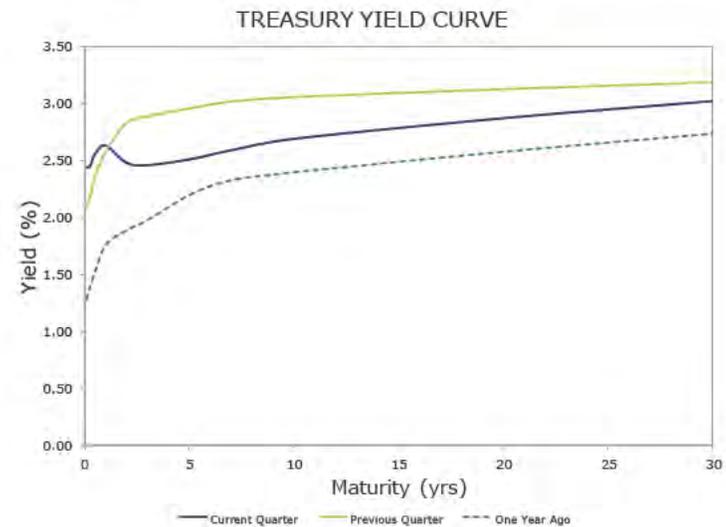
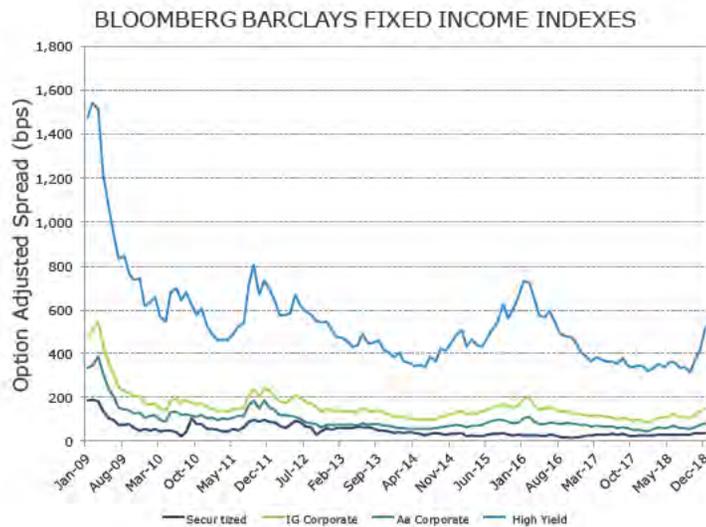
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Wilshire Consulting U.S. FIXED INCOME

AS OF DECEMBER 31, 2018	YTM	DURATION	QTR	YTD	1 YR	3 YR	5 YR	10 YR
BLOOMBERG BARCLAYS AGGREGATE	3.3	5.9	1.6	0.0	0.0	2.1	2.5	3.5
BLOOMBERG BARCLAYS TREASURY	2.6	6.1	2.6	0.9	0.9	1.4	2.0	2.1
BLOOMBERG BARCLAYS GOVT-REL.	3.4	5.3	1.2	0.3	0.3	2.4	2.6	2.9
BLOOMBERG BARCLAYS SECURITIZED	3.4	4.7	2.0	1.0	1.0	1.8	2.5	3.4
BLOOMBERG BARCLAYS CORPORATE	4.2	7.1	-0.2	-2.5	-2.5	3.3	3.3	5.9
BLOOMBERG BARCLAYS LT G/C	4.1	15.0	0.8	-4.7	-4.7	4.0	5.4	5.9
BLOOMBERG BARCLAYS LT TREASURY	3.0	17.4	4.2	-1.8	-1.8	2.6	5.9	4.1
BLOOMBERG BARCLAYS LT GOV'T-REL.	4.6	11.8	0.0	-3.2	-3.2	4.7	5.6	5.7
BLOOMBERG BARCLAYS LT CORP.	4.9	13.5	-1.8	-7.2	-7.2	4.9	5.0	7.6
BLOOMBERG BARCLAYS U.S. TIPS *	2.7	7.6	-0.4	-1.3	-1.3	2.1	1.7	3.6
BLOOMBERG BARCLAYS HIGH YIELD	8.0	4.0	-4.5	-2.1	-2.1	7.2	3.8	11.1
TREASURY BILLS	2.5	0.25	0.6	1.9	1.9	1.0	0.6	0.4

* Yield and Duration statistics are for a proxy index based on similar maturity, the Bloomberg Barclays U.S. Treasury 7-10 Year Index

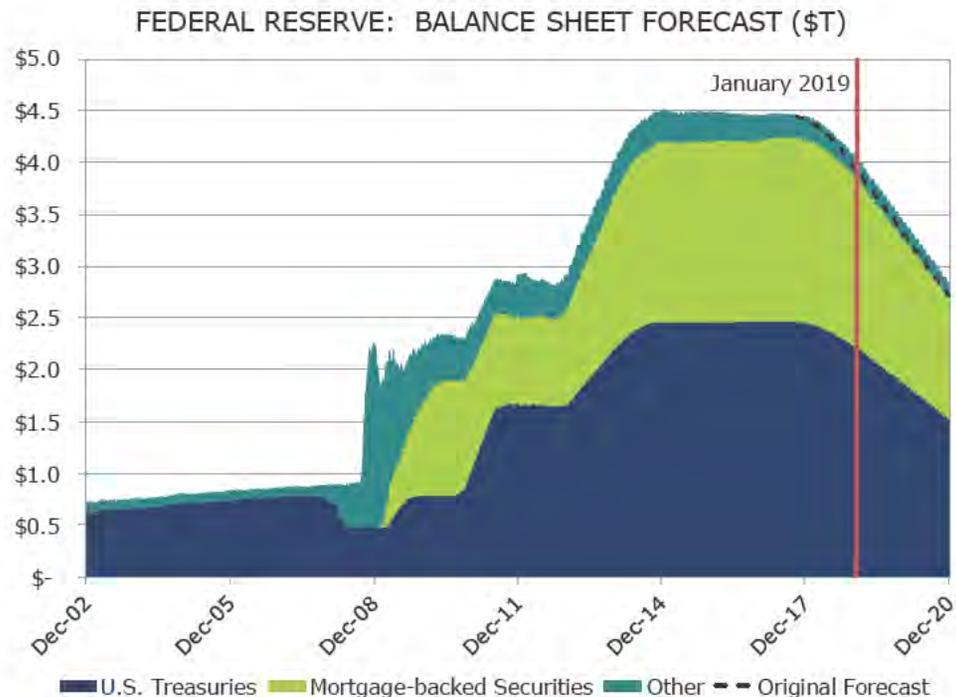


Data sources: Wilshire Compass, Bloomberg Barclays, U.S. Treasury

Wilshire Consulting FEDERAL RESERVE



- Federal Reserve began their balance sheet normalization program during October 2017; targeting \$10B in reductions per month while increasing to \$50B per month in Q4 2018
- Generally on pace with their initial plan, the Federal Reserve has reduced their total assets by \$406 billion through mid-January 2019



Data sources: Federal Reserve

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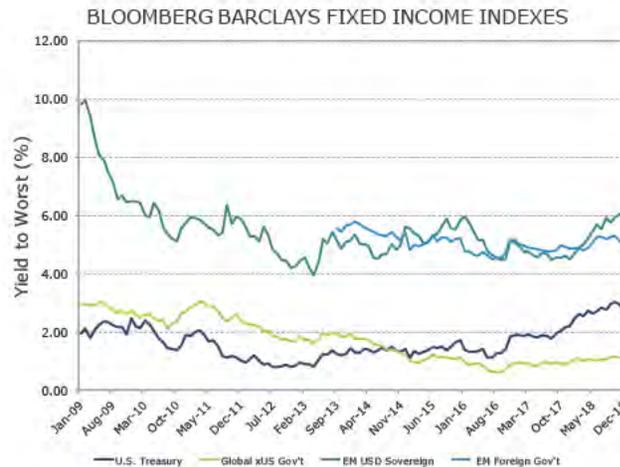
Wilshire Consulting



NON-U.S. FIXED INCOME

AS OF DECEMBER 31, 2018	QTR	YTD	1 YR	3 YR	5 YR	10 YR
DEVELOPED MARKETS						
BLMBRG BRCLYS GLBL AGGREGATE xUS	0.9	-2.1	-2.1	3.2	0.0	1.7
BLMBRG BRCLYS GLBL AGGREGATE xUS *	1.9	3.2	3.2	3.5	4.1	4.0
BLMBRG BRCLYS GLOBAL INF LNKD xUS	-1.1	-5.9	-5.9	3.1	1.0	3.8
BLMBRG BRCLYS GLOBAL INF LNKD xUS *	1.4	1.3	1.3	6.2	6.3	5.8
EMERGING MARKETS (HARD CURRENCY)						
BLMBRG BRCLYS EM USD AGGREGATE	-0.2	-2.5	-2.5	5.0	4.2	8.5
EMERGING MARKETS (FOREIGN CURRENCY)						
BLMBRG BRCLYS EM LOCAL CURR. GOVT	2.5	-3.4	-3.4	5.3	0.5	4.1
BLMBRG BRCLYS EM LOCAL CURR. GOVT *	2.6	2.7	2.7	3.2	2.9	3.2
EURO vs. DOLLAR	-1.6	-4.8	-4.8	1.7	-3.7	-2.0
YEN vs. DOLLAR	3.5	2.7	2.7	3.1	-0.9	-1.9
POUND vs. DOLLAR	-2.3	-5.9	-5.9	-4.7	-5.1	-1.2

* Returns are reported in terms of local market investors, which removes currency effects.

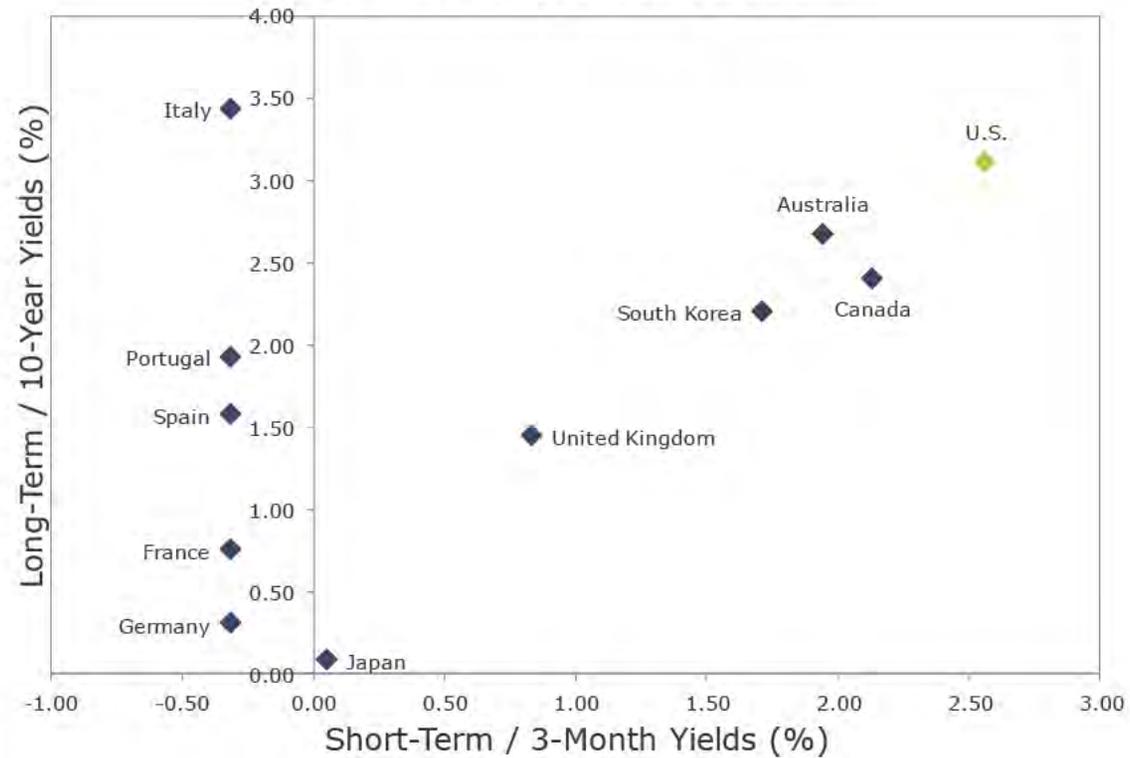


Data sources: Wilshire Compass, Bloomberg Barclays, Federal Reserve Bank of St. Louis

GLOBAL INTEREST RATES

Negative short-term rates remain in Europe; Long rates jumped in Italy during the quarter

GOVERNMENT BOND YIELDS



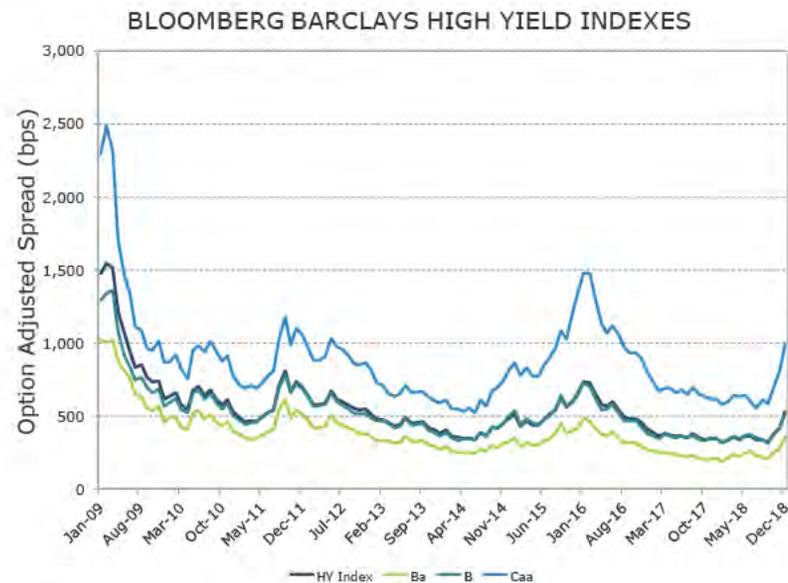
Data sources: Organization for Economic Co-operation and Development

Wilshire Consulting



HIGH YIELD BOND MARKET

AS OF DECEMBER 31, 2018		QTR	YTD	1 YR	3 YR	5 YR	10 YR
BLOOMBERG BARCLAYS HIGH YIELD		-4.5	-2.1	-2.1	7.2	3.8	11.1
CREDIT SUISSE LEVERAGED LOAN		-3.1	1.1	1.1	5.0	3.3	8.3
HIGH YIELD QUALITY DISTRIBUTION	WEIGHT						
Ba U.S. HIGH YIELD	46.1%	-2.9	-2.4	-2.4	5.7	4.3	10.2
B U.S. HIGH YIELD	39.7%	-4.4	-1.3	-1.3	6.8	3.3	9.7
Caa U.S. HIGH YIELD	13.3%	-9.3	-3.8	-3.8	11.7	3.9	13.9
Ca to D U.S. HIGH YIELD	0.6%	-24.1	-1.3	-1.3	27.2	-11.2	7.4
Non-Rated U.S. HIGH YIELD	0.2%	-1.7	1.2	1.2	5.3	-0.5	6.9



Data sources: Wilshire Compass, Bloomberg Barclays

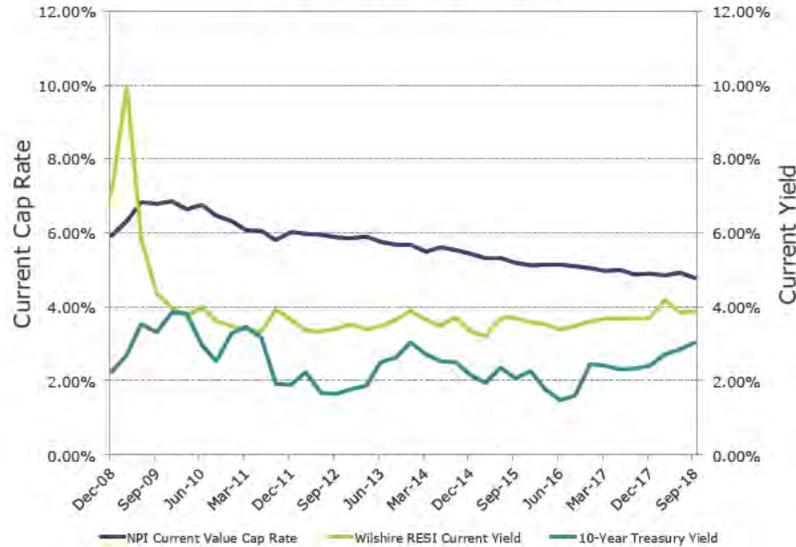
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Wilshire Consulting REAL ASSETS



AS OF DECEMBER 31, 2018	QTR	YTD	1 YR	3 YR	5 YR	10 YR
BLOOMBERG BARCLAYS U.S. TIPS	-0.4	-1.3	-1.3	2.1	1.7	3.6
BLOOMBERG COMMODITY INDEX	-9.4	-11.2	-11.2	0.3	-8.8	-3.8
WILSHIRE GLOBAL RESI INDEX	-6.1	-5.4	-5.4	3.3	6.1	11.6
NCREIF ODCE FUND INDEX	1.8	8.3	8.3	8.2	10.4	7.0
NCREIF TIMBERLAND INDEX	1.0	3.4	3.4	3.2	5.0	3.8
ALERIAN MLP INDEX (OIL & GAS)	-17.3	-12.4	-12.4	-1.1	-7.3	9.6

REAL ESTATE VALUATION



NCREIF ODCE FUND INDEX RETURN



Data sources: Wilshire Compass, National Council of Real Estate Investment Fiduciaries



TOTAL FUND



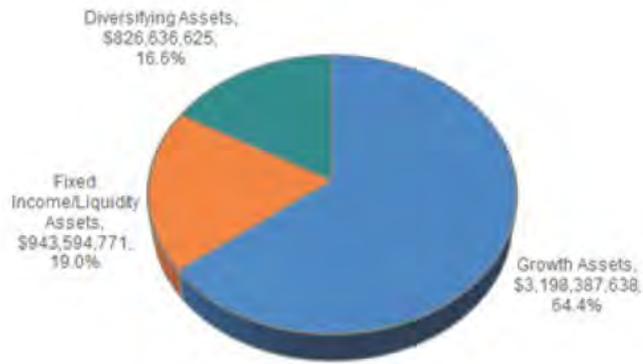
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

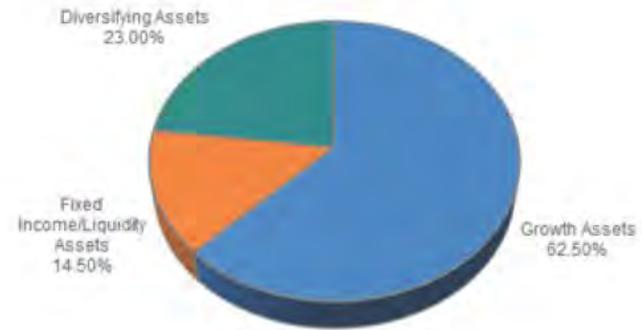
KRS Insurance Plan Composite
Asset Class Bucketing

As of December 31, 2018

Total Fund



Policy Index



\$4,968,619,034



Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

KRS Insurance Plan Composite

Asset Class Bucketing

As of December 31, 2018

Asset Class / Bucket	Total Insurance Allocation		Policy Index	Relative (+/-)
	(\$)	(%)		
U.S. Equity	\$864,106,948	17.4%	17.5%	-0.1%
Non-U.S. Equity	\$990,213,280	19.9%	17.5%	2.4%
Private Equity	\$566,696,035	11.4%	10.0%	1.4%
Credit / High Yield	\$777,371,375	15.6%	24.0%	-8.4%
Growth Assets	\$3,198,387,638	64.4%	69.0%	-4.6%
Core Fixed Income	\$777,371,375	15.6%	4.0%	11.6%
Cash	\$166,223,396	3.3%	2.0%	1.3%
Fixed Income/Liquidity Assets	\$943,594,771	19.0%	6.0%	13.0%
Real Estate	\$272,091,776	5.5%	5.0%	0.5%
Real Return	\$424,045,095	8.5%	10.0%	-1.5%
Absolute Return	\$130,499,754	2.6%	10.0%	-7.4%
Diversifying Assets	\$826,636,625	16.6%	25.0%	-8.4%
Total Fund	\$4,968,619,034	100.0%	100.0%	0.0%



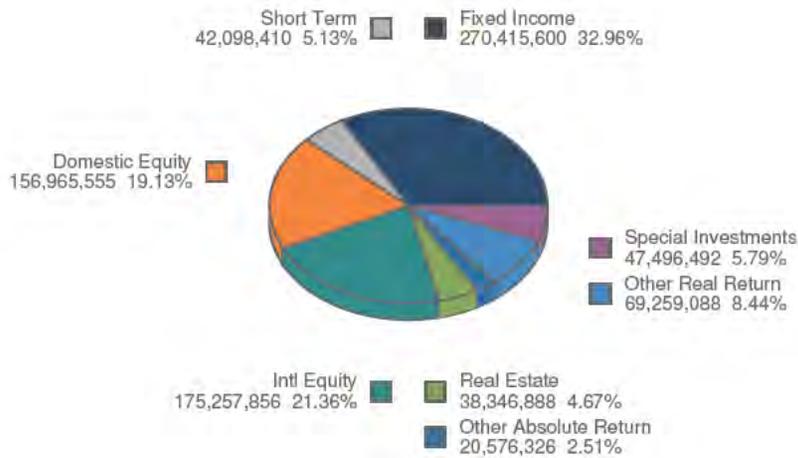
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

KERS Insurance Plan Composite

As of December 31, 2018

Total Fund



Policy Index



\$820,416,216



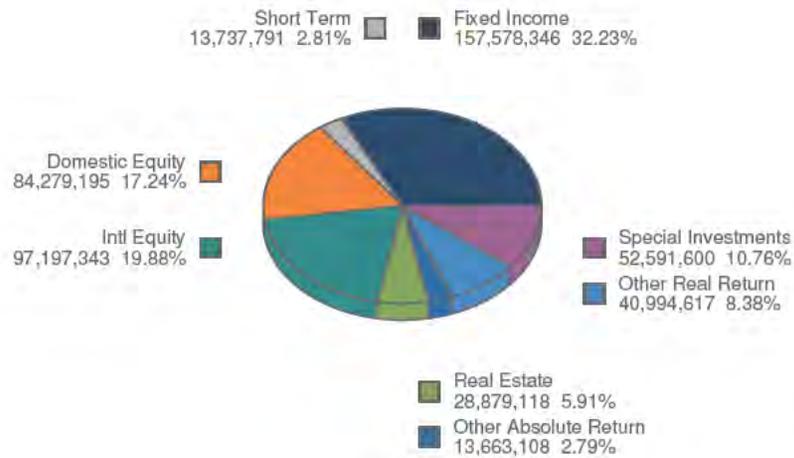
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

KERS (H) Insurance Plan Composite

As of December 31, 2018

Total Fund



Policy Index



\$488,921,119



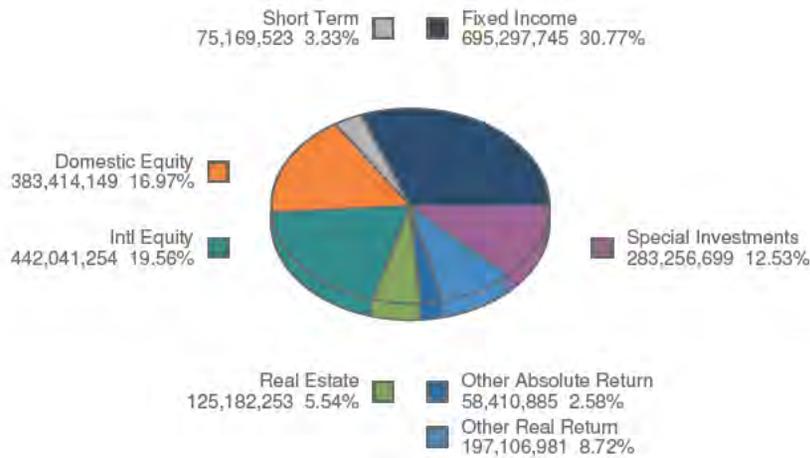
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

CERS Insurance Plan Composite

As of December 31, 2018

Total Fund



Policy Index



\$2,259,879,488



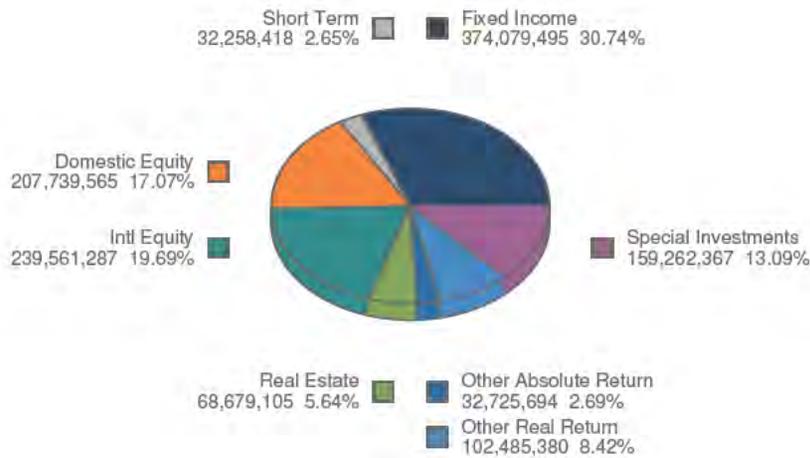
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

CERS (H) Insurance Plan Composite

As of December 31, 2018

Total Fund



Policy Index



\$1,216,791,311



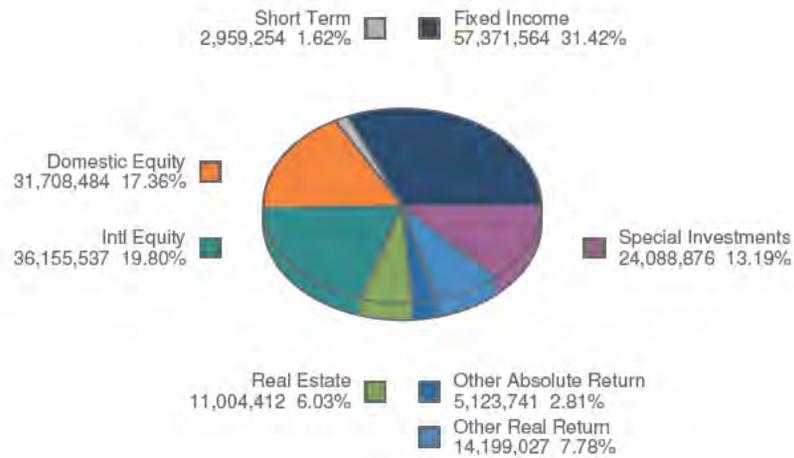
Wilshire Consulting

ACTUAL ALLOCATION VS POLICY ALLOCATION

SPRS Insurance Plan Composite

As of December 31, 2018

Total Fund



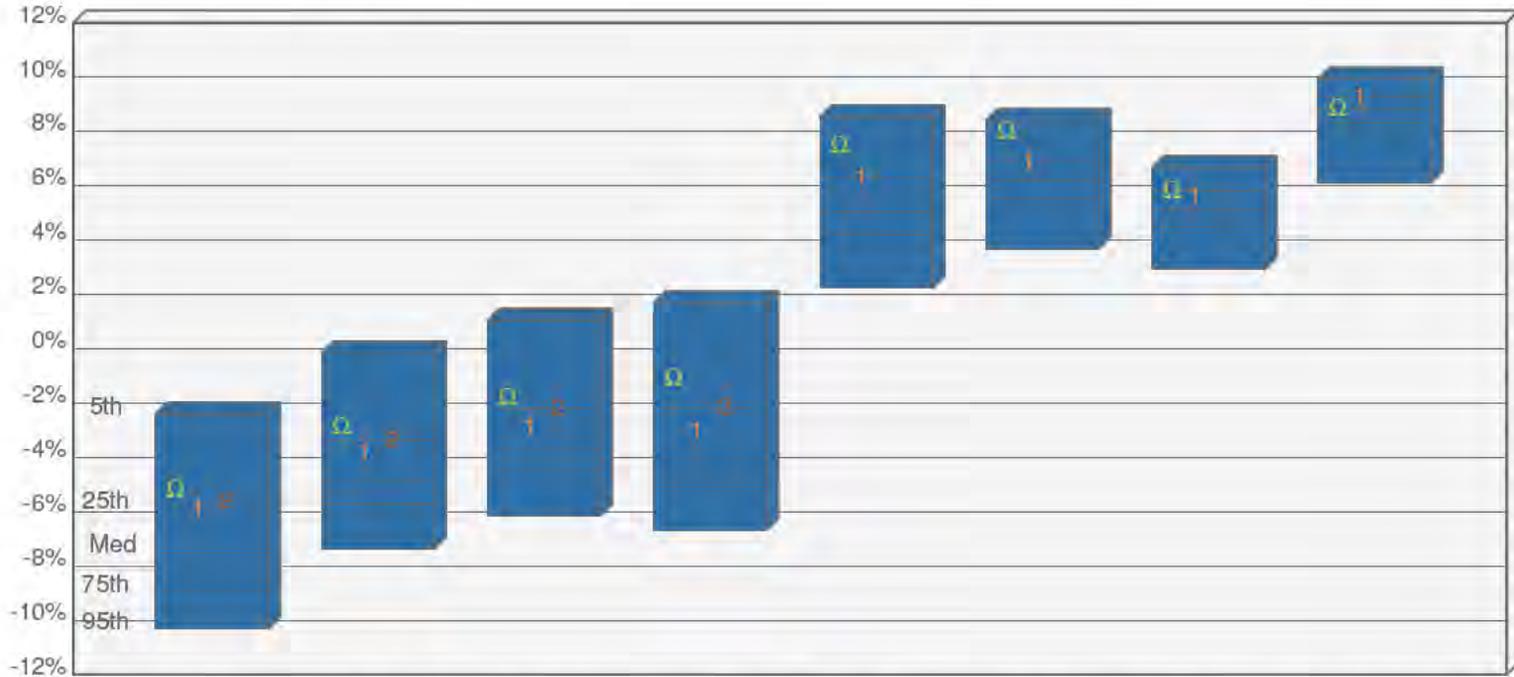
Policy Index



\$182,610,895



Wilshire Consulting
PERFORMANCE COMPARISON
 KRS Insurance Plan Composite
 Periods Ended December 31, 2018

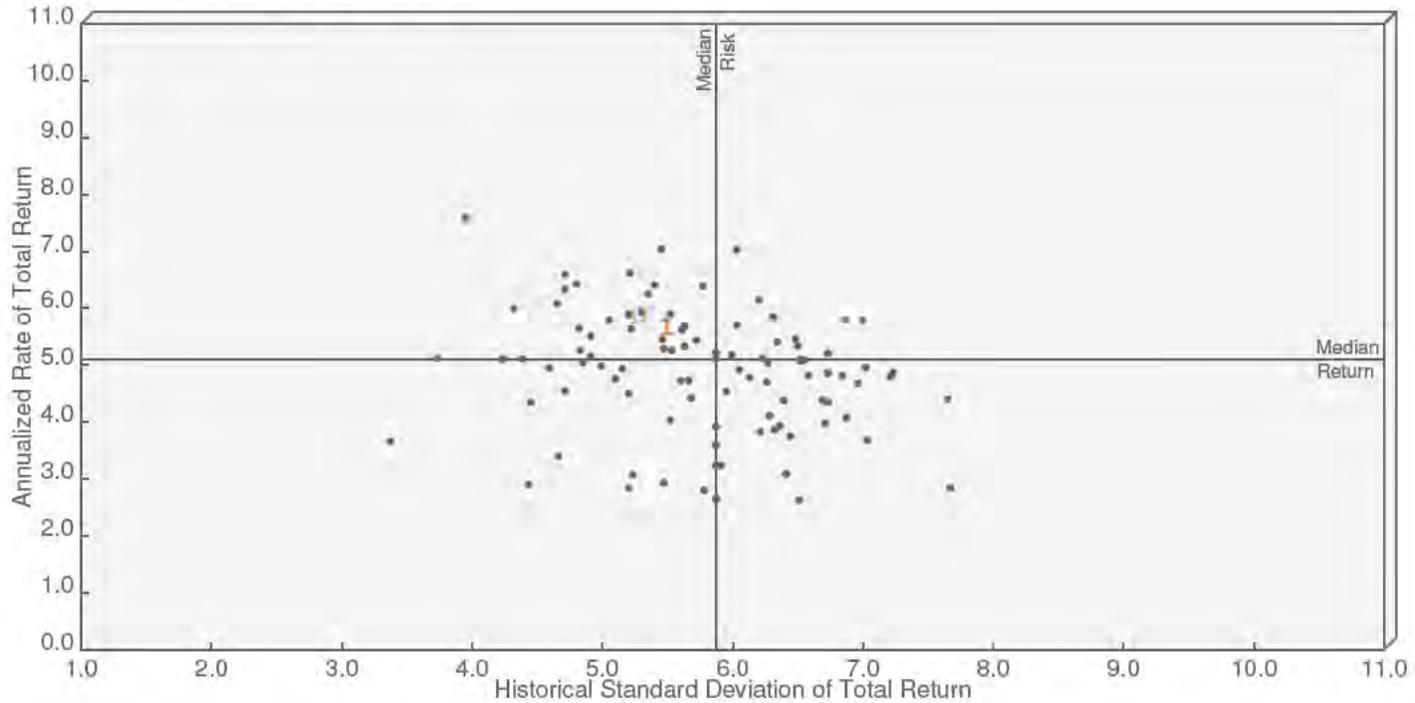


	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
Ω KRS Insurance Plan	-5.16 (19)	-2.87 (18)	-1.77 (17)	-1.06 (13)	7.49 (10)	8.03 (6)	5.85 (22)	8.88 (45)
1 KRS Allocation I	-5.89 (25)	-3.77 (30)	-2.86 (36)	-2.99 (34)	6.35 (24)	6.94 (24)	5.63 (30)	9.33 (22)
2 KRS IPS Benchmark	-5.60 (21)	-3.33 (23)	-2.15 (23)	-2.13 (22)				
5th %tile	-2.43	-0.18	1.03	1.66	8.51	8.38	6.64	9.91
25th %tile	-5.89	-3.38	-2.22	-2.22	6.28	6.91	5.79	9.28
Median	-7.51	-4.85	-3.67	-4.05	5.02	6.17	5.11	8.81
75th %tile	-8.97	-5.71	-4.47	-5.07	4.19	5.49	4.50	8.27
95th %tile	-10.33	-7.38	-6.16	-6.70	2.22	3.67	2.90	6.09
Number of Funds	150	149	149	147	142	137	131	119

*TUCS Total Ret of Master Trusts - Public Universe - Gross of Fees



Wilshire Consulting
RISK / RETURN ANALYSIS
 KRS Insurance Plan
 Five Years Ending December 31, 2018

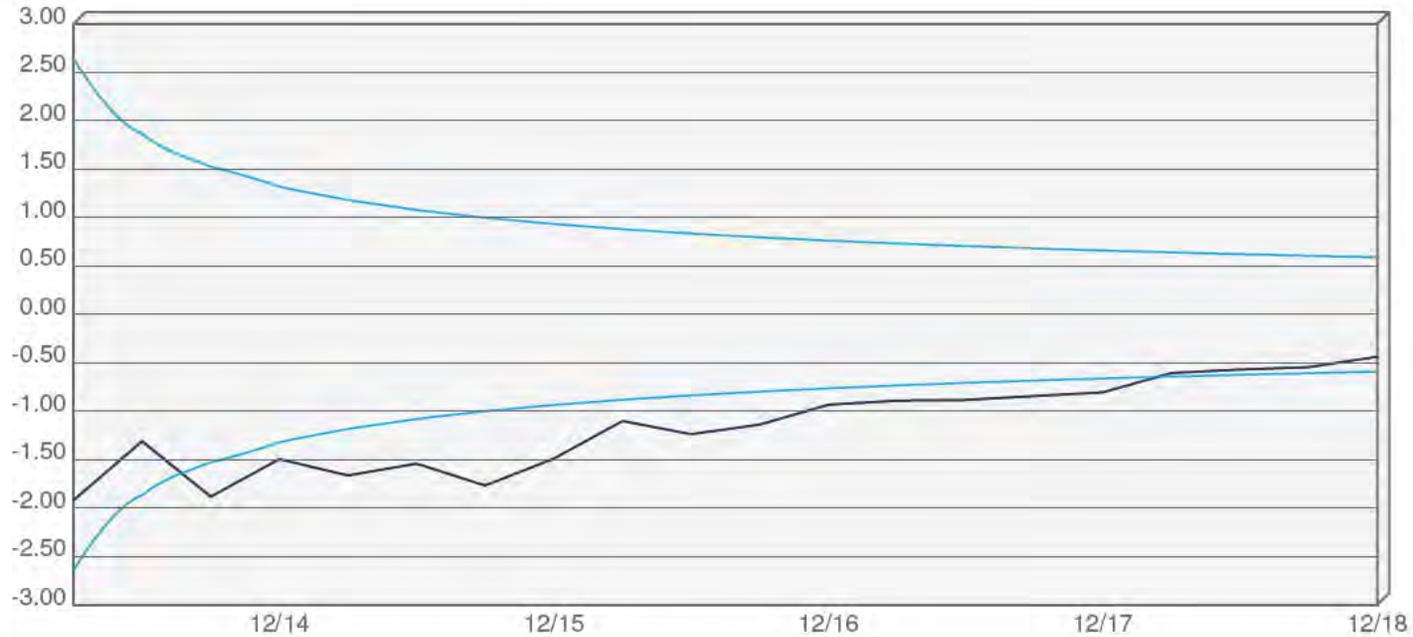


Description	Legend	Gross Fee Ret		Standard Deviation	
		Value	Rank	Value	Rank
KRS Insurance Plan	Ω	5.85	22	5.31	68
KRS Allocation Index	1	5.63	30	5.53	59
Median		5.11		5.87	

*TUCS Total Returns of Master Trusts - Public Universe - Gross of Fees



Wilshire Consulting
CUMULATIVE SKILL ANALYSIS
 KRS Insurance Plan Composite
Five Years Ending December 31, 2018



— Quarterly NOF Value Added vs. KRS Allocation Index — 80% Confidence Band

Excess Return:	-0.44	Information Ratio:	-0.54
Excess Risk:	0.80	T-Stat:	-1.21



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
KRS Insurance Plan									
Net of Fee Return	-5.43	-3.32	-2.41	-1.94	7.25	5.18	8.48	3/31/87	7.23
KRS Allocation Index	-5.89	-3.77	-2.86	-2.99	6.94	5.63	9.33	3/31/87	7.61
Value Added	0.46	0.45	0.45	1.04	0.30	-0.45	-0.85	3/31/87	-0.38
KRS IPS Benchmark	-5.60	-3.33	-2.15	-2.13					
KERS Insurance Plan									
Net of Fee Return	-6.15	-4.14	-3.52	-3.41	6.54	4.60	8.15	3/31/87	7.13
KERS Allocation Index	-6.41	-4.34	-3.65	-3.91	6.59	5.25	9.17	3/31/87	7.56
Value Added	0.26	0.20	0.12	0.50	-0.05	-0.65	-1.02	3/31/87	-0.43
KERS IPS Benchmark	-5.58	-3.33	-2.31	-2.44					
Assumed Rate 6.25%	1.53	3.08	4.65	6.25					
KERS (H) Insurance Plan									
Net of Fee Return	-5.40	-3.33	-2.47	-2.05	7.17	5.11	8.47	3/31/87	7.23
KERS (H) Allocation Index	-5.76	-3.63	-2.70	-2.86	6.99	5.49	9.29	3/31/87	7.60
Value Added	0.36	0.30	0.23	0.80	0.18	-0.38	-0.82	3/31/87	-0.37
KERS (H) IPS Benchmark	-5.60	-3.33	-2.17	-2.18					
Assumed Rate 6.25%	1.53	3.08	4.65	6.25					
CERS Insurance Plan									
Net of Fee Return	-5.29	-3.17	-2.21	-1.69	7.35	5.27	8.54	3/31/87	7.25
CERS Allocation Index	-5.76	-3.63	-2.68	-2.80	7.02	5.51	9.30	3/31/87	7.60
Value Added	0.47	0.47	0.46	1.11	0.33	-0.24	-0.76	3/31/87	-0.35
CERS IPS Benchmark	-5.60	-3.33	-2.14	-2.12					
Assumed Rate 6.25%	1.53	3.08	4.65	6.25					



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
CERS (H) Insurance Plan									
Net of Fee Return	-5.28	-3.13	-2.15	-1.59	7.43	5.33	8.57	3/31/87	7.26
CERS (H) Allocation Index	-5.76	-3.63	-2.67	-2.78	7.02	5.51	9.30	3/31/87	7.60
Value Added	0.49	0.49	0.52	1.19	0.41	-0.18	-0.73	3/31/87	-0.34
CERS (H) IPS Benchmark	-5.60	-3.32	-2.13	-2.10					
Assumed Rate 6.25%	1.53	3.08	4.65	6.25					
SPRS Insurance Plan									
Net of Fee Return	-5.31	-3.15	-2.19	-1.61	7.41	5.31	8.56	3/31/87	7.25
SPRS Allocation Index	-5.76	-3.63	-2.71	-2.83	7.00	5.50	9.30	3/31/87	7.60
Value Added	0.45	0.48	0.52	1.22	0.40	-0.20	-0.74	3/31/87	-0.35
SPRS IPS Benchmark	-5.60	-3.33	-2.18	-2.15					
Assumed Rate 6.25%	1.53	3.08	4.65	6.25					



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
US Equity Composite									
Net of Fee Return	-14.71	-9.50	-5.73	-6.38	8.58	7.10	12.36	6/30/92	9.14
Russell 3000	-14.30	-8.20	-4.63	-5.24	8.97	7.91	13.18	6/30/92	9.34
Value Added	-0.41	-1.30	-1.11	-1.14	-0.39	-0.82	-0.82	6/30/92	-0.20
Non-US Equity Composite									
Net of Fee Return	-12.49	-11.92	-13.60	-13.53	5.12	1.43	4.82	3/31/00	1.67
Policy Index	-11.88	-11.53	-13.84	-14.76	4.69	0.98	6.54	3/31/00	1.95
Value Added	-0.61	-0.38	0.24	1.23	0.44	0.45	-1.72	3/31/00	-0.27
Core Fixed Composite									
Net of Fee Return	0.93							9/30/18	0.93
Bloomberg Universal	1.17							9/30/18	1.17
Value Added	-0.24							9/30/18	-0.24
Opportunistic Fixed Composite									
Net of Fee Return	-0.99							9/30/18	-0.99
Bloomberg High Yield	-4.53							9/30/18	-4.53
Value Added	3.54							9/30/18	3.54
Fixed Income Composite									
Net of Fee Return	-0.23	1.01	0.85	0.57	4.40	3.49	5.06	6/30/92	6.22
Policy Index	-1.70	-0.39	-0.02	-1.14	4.90	4.12	5.20	6/30/92	6.16
Value Added	1.48	1.40	0.87	1.71	-0.51	-0.63	-0.13	6/30/92	0.06
Bloomberg Global Aggregate	1.20	0.26	-2.53	-1.20	2.70	1.08	2.49	6/30/92	4.94
Real Return Composite									
Net of Fee Return	-3.60	-3.14	-3.06	-3.38	4.40	2.08		6/30/11	2.75
Real Return Index (I)	-2.76	-2.42	-1.07	-2.66	2.56	1.42		6/30/11	2.10
Value Added	-0.84	-0.71	-1.99	-0.73	1.84	0.66		6/30/11	0.65



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Real Estate Composite									
Net of Fee Return	1.83	4.55	6.66	9.08	9.79	9.16		6/30/09	9.22
NCREIF ODCE NOF 1 Quarter Lag	1.87	3.71	5.76	7.71	7.83	9.71		6/30/09	7.85
Value Added	-0.04	0.84	0.90	1.36	1.96	-0.56		6/30/09	1.36
Absolute Return Composite									
Net of Fee Return	-1.12	-0.97	-0.41	1.16	2.05	2.54		3/31/10	3.73
HFRI FOF Div (1 Month Lag)	-3.16	-2.81	-2.39	-0.97	1.53	2.01		3/31/10	2.54
Value Added	2.03	1.84	1.97	2.12	0.52	0.54		3/31/10	1.19
Private Equity Composite									
Net of Fee Return	3.63	8.17	13.15	18.19	14.90	15.62	13.89	6/30/02	10.47
KRS Short Term PE Index	3.63	8.17	13.15	18.19	14.90	15.62	13.89	6/30/02	10.47
Value Added	0.00	0.00	-0.00	-0.00	-0.00	-0.00	-0.00	6/30/02	-0.00
Russell 3000 +3% Qtr Lag	7.91	12.94	13.05	21.10	21.33	17.61	18.39	6/30/02	11.42
Cash Composite									
Net of Fee Return	0.60	1.10	1.60	2.10	1.32	0.87	0.58	6/30/92	2.65
91-Day Treasury Bill	0.57	1.06	1.52	1.88	1.02	0.63	0.37	6/30/92	2.62
Value Added	0.03	0.04	0.08	0.22	0.30	0.24	0.21	6/30/92	0.04



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

KRS Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
KRS Allocation Index	6/87	6/17	100.00	KRS Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			2.00	91-Day Treasury Bill
			10.00	KRS Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			8.00	Real Return Index (I)
			6.00	Bloomberg High Yield
			6.00	Bloomberg Universal
			26.50	Russell 3000
			26.50	MSCI ACWI Ex USA IMI Index (\$G)
			12/17	3/18
	8.00	Bloomberg High Yield		
	8.00	Bloomberg Universal		
	2.00	91-Day Treasury Bill		
	8.00	Real Return Index (I)		
	24.50	MSCI ACWI Ex USA IMI (\$N)		
	5.00	NCREIF ODCE NOF 1 Quarter Lag		
	10.00	KRS Short Term PE Benchmark		
	6/18	12/18	24.50	Russell 3000
17.90			Russell 3000	
21.90			MSCI ACWI Ex USA IMI (\$N)	
10.00			HFRI Diversified Index	
10.00			Real Return Index (I)	
11.00			Bloomberg High Yield	
13.00			Bloomberg Universal	
5.00			NCREIF ODCE NOF 1 Quarter Lag	
9.20			KRS Short Term PE Benchmark	
2.00			91-Day Treasury Bill	
KRS IPS Benchmark	9/17	9/17	2.00	91-Day Treasury Bill



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

KRS Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
KRS IPS Benchmark (cont.)			10.00	KRS Short Term PE Benchmark
			10.00	HFRI FOF Div (1 Month Lag)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	Real Return Index (I)
			4.00	Bloomberg Universal
			24.00	Bloomberg High Yield
			17.50	MSCI ACWI Ex USA IMI Index (\$G)
			17.50	Russell 3000
	12/17	6/18	2.00	91-Day Treasury Bill
			10.00	KRS Short Term PE Benchmark
			10.00	HFRI FOF Div (1 Month Lag)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	Real Return Index (I)
			4.00	Bloomberg Universal
			24.00	Bloomberg High Yield
			17.50	MSCI ACWI Ex USA IMI (\$N)
	9/18	12/18	1.00	91-Day Treasury Bill
			10.00	KRS Short Term PE Benchmark
			15.00	Real Return Index (I)
			3.00	HFRI Diversified Index
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			15.00	Bloomberg High Yield
			13.50	Bloomberg Universal
			18.75	MSCI ACWI Ex USA IMI (\$N)
			18.75	Russell 3000



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CUSTOM BENCHMARK SPECIFICATION

KERS Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
KERS Allocation Index	6/87	6/17	100.00	KERS Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			26.50	MSCI ACWI Ex USA IMI Index (\$G)
			26.50	Russell 3000
			6.00	Bloomberg Universal
			6.00	Bloomberg High Yield
			8.00	Real Return Index (I)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	KERS Short Term PE Benchmark
			2.00	91-Day Treasury Bill
	12/17	3/18	10.00	HFRI Diversified Index
			8.00	Bloomberg High Yield
			8.00	Bloomberg Universal
			2.00	91-Day Treasury Bill
			8.00	Real Return Index (I)
24.50			MSCI ACWI Ex USA IMI (\$N)	
5.00			NCREIF ODCE NOF 1 Quarter Lag	
6/18	12/18	10.00	KERS Short Term PE Benchmark	
		24.50	Russell 3000	
		19.50	Russell 3000	
		23.50	MSCI ACWI Ex USA IMI (\$N)	
		10.00	HFRI Diversified Index	
		10.00	Real Return Index (I)	
		11.00	Bloomberg High Yield	
13.00	Bloomberg Universal			
5.00	NCREIF ODCE NOF 1 Quarter Lag			
6.00	KERS Short Term PE Benchmark			
2.00	91-Day Treasury Bill			
KERS IPS Benchmark	9/17	9/17	2.00	91-Day Treasury Bill



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

KERS Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description	
KERS IPS Benchmark (cont.)			10.00	KERS Short Term PE Benchmark	
			10.00	HFRI FOF Div (1 Month Lag)	
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			10.00	Real Return Index (I)	
			4.00	Bloomberg Universal	
			24.00	Bloomberg High Yield	
			17.50	MSCI ACWI Ex USA IMI Index (\$G)	
			17.50	Russell 3000	
		12/17	6/18	2.00	91-Day Treasury Bill
				10.00	KERS Short Term PE Benchmark
				10.00	HFRI FOF Div (1 Month Lag)
				5.00	NCREIF ODCE NOF 1 Quarter Lag
				10.00	Real Return Index (I)
				4.00	Bloomberg Universal
				24.00	Bloomberg High Yield
				17.50	MSCI ACWI Ex USA IMI (\$N)
				17.50	Russell 3000
		9/18	12/18	18.75	Russell 3000
				18.75	MSCI ACWI Ex USA IMI (\$N)
				13.50	Bloomberg Universal
				15.00	Bloomberg High Yield
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			3.00	HFRI Diversified Index	
			15.00	Real Return Index (I)	
			10.00	KERS Short Term PE Benchmark	
			1.00	91-Day Treasury Bill	
Assumed Rate 6.25%	9/17	12/18	100.00	Assumed Rate 6.25%	



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

KERS (H) Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
KERS (H) Allocation Index	6/87	6/17	100.00	KERS (H) Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			2.00	91-Day Treasury Bill
			10.00	KERS (H) Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			8.00	Real Return Index (I)
			6.00	Bloomberg High Yield
			6.00	Bloomberg Universal
			26.50	Russell 3000
	26.50	MSCI ACWI Ex USA IMI Index (\$G)		
	12/17	3/18	10.00	HFRI Diversified Index
			24.50	Russell 3000
			10.00	KERS (H) Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			24.50	MSCI ACWI Ex USA IMI (\$N)
8.00			Real Return Index (I)	
2.00			91-Day Treasury Bill	
8.00			Bloomberg Universal	
8.00	Bloomberg High Yield			
6/18	12/18	2.00	91-Day Treasury Bill	
		10.00	KERS (H) Short Term PE Benchmark	
		5.00	NCREIF ODCE NOF 1 Quarter Lag	
		13.00	Bloomberg Universal	
		11.00	Bloomberg High Yield	
		10.00	Real Return Index (I)	
		10.00	HFRI Diversified Index	
		21.50	MSCI ACWI Ex USA IMI (\$N)	
17.50	Russell 3000			
KERS (H) IPS Benchmark	9/17	9/17	17.50	Russell 3000



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

KERS (H) Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description	
KERS (H) IPS Benchmark (cont.)			17.50	MSCI ACWI Ex USA IMI Index (\$G)	
			24.00	Bloomberg High Yield	
			4.00	Bloomberg Universal	
			10.00	Real Return Index (I)	
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			10.00	HFRI FOF Div (1 Month Lag)	
			10.00	KERS (H) Short Term PE Benchmark	
			2.00	91-Day Treasury Bill	
			12/17	6/18	17.50
			17.50	MSCI ACWI Ex USA IMI (\$N)	
			24.00	Bloomberg High Yield	
			4.00	Bloomberg Universal	
			10.00	Real Return Index (I)	
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			10.00	HFRI FOF Div (1 Month Lag)	
			10.00	KERS (H) Short Term PE Benchmark	
			2.00	91-Day Treasury Bill	
		9/18	12/18	18.75	Russell 3000
				18.75	MSCI ACWI Ex USA IMI (\$N)
				15.00	Bloomberg High Yield
				5.00	NCREIF ODCE NOF 1 Quarter Lag
				3.00	HFRI Diversified Index
				15.00	Real Return Index (I)
				10.00	KERS (H) Short Term PE Benchmark
				1.00	91-Day Treasury Bill
				13.50	Bloomberg Universal
	Assumed Rate 6.25%	9/17	12/18	100.00	Assumed Rate 6.25%



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

CERS Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
CERS Allocation Index	6/87	6/17	100.00	CERS Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			2.00	91-Day Treasury Bill
			10.00	CERS Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			8.00	Real Return Index (I)
			6.00	Bloomberg High Yield
			6.00	Bloomberg Universal
			26.50	Russell 3000
			26.50	MSCI ACWI Ex USA IMI Index (\$G)
			12/17	3/18
	8.00	Bloomberg High Yield		
	8.00	Bloomberg Universal		
	2.00	91-Day Treasury Bill		
	8.00	Real Return Index (I)		
24.50	MSCI ACWI Ex USA IMI (\$N)			
5.00	NCREIF ODCE NOF 1 Quarter Lag			
10.00	CERS Short Term PE Benchmark			
6/18	12/18	2.00	91-Day Treasury Bill	
		10.00	CERS Short Term PE Benchmark	
		5.00	NCREIF ODCE NOF 1 Quarter Lag	
		13.00	Bloomberg Universal	
		11.00	Bloomberg High Yield	
		10.00	Real Return Index (I)	
		10.00	HFRI Diversified Index	
		21.50	MSCI ACWI Ex USA IMI (\$N)	
		17.50	Russell 3000	
		CERS IPS Benchmark	9/17	9/17



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

CERS Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description		
CERS IPS Benchmark (cont.)			17.50	MSCI ACWI Ex USA IMI Index (\$G)		
			24.00	Bloomberg High Yield		
			4.00	Bloomberg Universal		
			10.00	Real Return Index (I)		
			5.00	NCREIF ODCE NOF 1 Quarter Lag		
			10.00	HFRI FOF Div (1 Month Lag)		
			10.00	CERS Short Term PE Benchmark		
			2.00	91-Day Treasury Bill		
			12/17	6/18	2.00	91-Day Treasury Bill
			10.00	CERS Short Term PE Benchmark		
	10.00	HFRI FOF Div (1 Month Lag)				
	5.00	NCREIF ODCE NOF 1 Quarter Lag				
	10.00	Real Return Index (I)				
	4.00	Bloomberg Universal				
	24.00	Bloomberg High Yield				
	17.50	MSCI ACWI Ex USA IMI (\$N)				
	17.50	Russell 3000				
	9/18	12/18	18.75	Russell 3000		
	18.75	MSCI ACWI Ex USA IMI (\$N)				
	13.50	Bloomberg Universal				
15.00	Bloomberg High Yield					
5.00	NCREIF ODCE NOF 1 Quarter Lag					
3.00	HFRI Diversified Index					
15.00	Real Return Index (I)					
10.00	CERS Short Term PE Benchmark					
1.00	91-Day Treasury Bill					
Assumed Rate 6.25%	9/17	12/18	100.00	Assumed Rate 6.25%		



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CUSTOM BENCHMARK SPECIFICATION

CERS (H) Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
CERS (H) Allocation Index	6/87	6/17	100.00	CERS (H) Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			2.00	91-Day Treasury Bill
			10.00	CERS (H) Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			8.00	Real Return Index (I)
			6.00	Bloomberg High Yield
			6.00	Bloomberg Universal
			26.50	Russell 3000
	26.50	MSCI ACWI Ex USA IMI Index (\$G)		
	12/17	3/18	10.00	HFRI Diversified Index
			24.50	Russell 3000
			10.00	CERS (H) Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
24.50			MSCI ACWI Ex USA IMI (\$N)	
8.00			Real Return Index (I)	
2.00			91-Day Treasury Bill	
8.00			Bloomberg Universal	
8.00	Bloomberg High Yield			
6/18	12/18	2.00	91-Day Treasury Bill	
		10.00	CERS (H) Short Term PE Benchmark	
		5.00	NCREIF ODCE NOF 1 Quarter Lag	
		13.00	Bloomberg Universal	
		11.00	Bloomberg High Yield	
		10.00	Real Return Index (I)	
		10.00	HFRI Diversified Index	
		21.50	MSCI ACWI Ex USA IMI (\$N)	
17.50	Russell 3000			
CERS (H) IPS Benchmark	9/17	9/17	17.50	Russell 3000



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CUSTOM BENCHMARK SPECIFICATION

CERS (H) Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
CERS (H) IPS Benchmark (cont.)			17.50	MSCI ACWI Ex USA IMI Index (\$G)
			24.00	Bloomberg High Yield
			4.00	Bloomberg Universal
			10.00	Real Return Index (I)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	HFRI FOF Div (1 Month Lag)
			10.00	CERS (H) Short Term PE Benchmark
			2.00	91-Day Treasury Bill
	12/17	6/18	17.50	Russell 3000
			17.50	MSCI ACWI Ex USA IMI (\$N)
			24.00	Bloomberg High Yield
			4.00	Bloomberg Universal
			10.00	Real Return Index (I)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	HFRI FOF Div (1 Month Lag)
			10.00	CERS (H) Short Term PE Benchmark
			2.00	91-Day Treasury Bill
	9/18	12/18	18.75	Russell 3000
			18.75	MSCI ACWI Ex USA IMI (\$N)
			13.50	Bloomberg Universal
			15.00	Bloomberg High Yield
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			3.00	HFRI Diversified Index
		15.00	Real Return Index (I)	
		10.00	CERS (H) Short Term PE Benchmark	
		1.00	91-Day Treasury Bill	
Assumed Rate 6.25%	9/17	12/18	100.00	Assumed Rate 6.25%



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

SPRS Insurance Plan

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
SPRS Allocation Index	6/87	6/17	100.00	SPRS Allocation Index
	9/17	9/17	10.00	HFRI Diversified Index
			26.50	Russell 3000
			6.00	Bloomberg Universal
			6.00	Bloomberg High Yield
			8.00	Real Return Index (I)
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			10.00	SPRS Short Term PE Benchmark
			2.00	91-Day Treasury Bill
			26.50	MSCI ACWI Ex USA IMI Index (\$G)
	12/17	3/18	10.00	HFRI Diversified Index
			24.50	Russell 3000
			10.00	SPRS Short Term PE Benchmark
			5.00	NCREIF ODCE NOF 1 Quarter Lag
			24.50	MSCI ACWI Ex USA IMI (\$N)
8.00			Real Return Index (I)	
2.00			91-Day Treasury Bill	
8.00			Bloomberg Universal	
8.00	Bloomberg High Yield			
6/18	12/18	2.00	91-Day Treasury Bill	
		10.00	SPRS Short Term PE Benchmark	
		5.00	NCREIF ODCE NOF 1 Quarter Lag	
		13.00	Bloomberg Universal	
		11.00	Bloomberg High Yield	
		10.00	Real Return Index (I)	
		10.00	HFRI Diversified Index	
		21.50	MSCI ACWI Ex USA IMI (\$N)	
		17.50	Russell 3000	
SPRS IPS Benchmark	9/17	9/17	17.50	Russell 3000



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

SPRS Insurance Plan

December 31, 2018

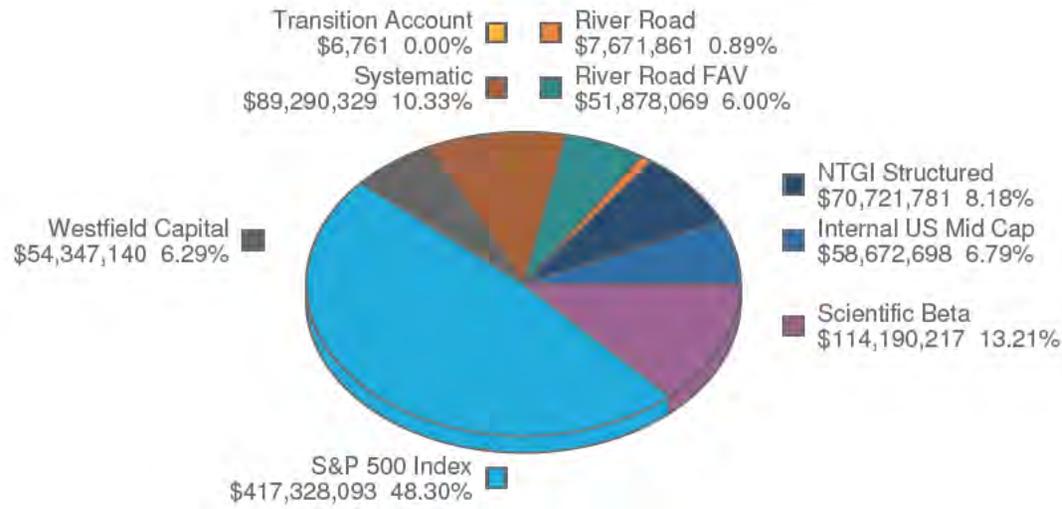
	Quarter Start	Quarter End	Percent	Description	
SPRS IPS Benchmark (cont.)			17.50	MSCI ACWI Ex USA IMI Index (\$G)	
			24.00	Bloomberg High Yield	
			4.00	Bloomberg Universal	
			10.00	Real Return Index (I)	
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			10.00	HFRI FOF Div (1 Month Lag)	
			10.00	SPRS Short Term PE Benchmark	
			2.00	91-Day Treasury Bill	
		12/17	6/18	17.50	Russell 3000
				17.50	MSCI ACWI Ex USA IMI (\$N)
				24.00	Bloomberg High Yield
				4.00	Bloomberg Universal
				10.00	Real Return Index (I)
				5.00	NCREIF ODCE NOF 1 Quarter Lag
				10.00	HFRI FOF Div (1 Month Lag)
				10.00	SPRS Short Term PE Benchmark
				2.00	91-Day Treasury Bill
		9/18	12/18	18.75	Russell 3000
				18.75	MSCI ACWI Ex USA IMI (\$N)
				13.50	Bloomberg Universal
				15.00	Bloomberg High Yield
			5.00	NCREIF ODCE NOF 1 Quarter Lag	
			3.00	HFRI Diversified Index	
			15.00	Real Return Index (I)	
			10.00	SPRS Short Term PE Benchmark	
			1.00	91-Day Treasury Bill	
Assumed Rate 6.25%	9/17	12/18	100.00	Assumed Rate 6.25%	



US EQUITY

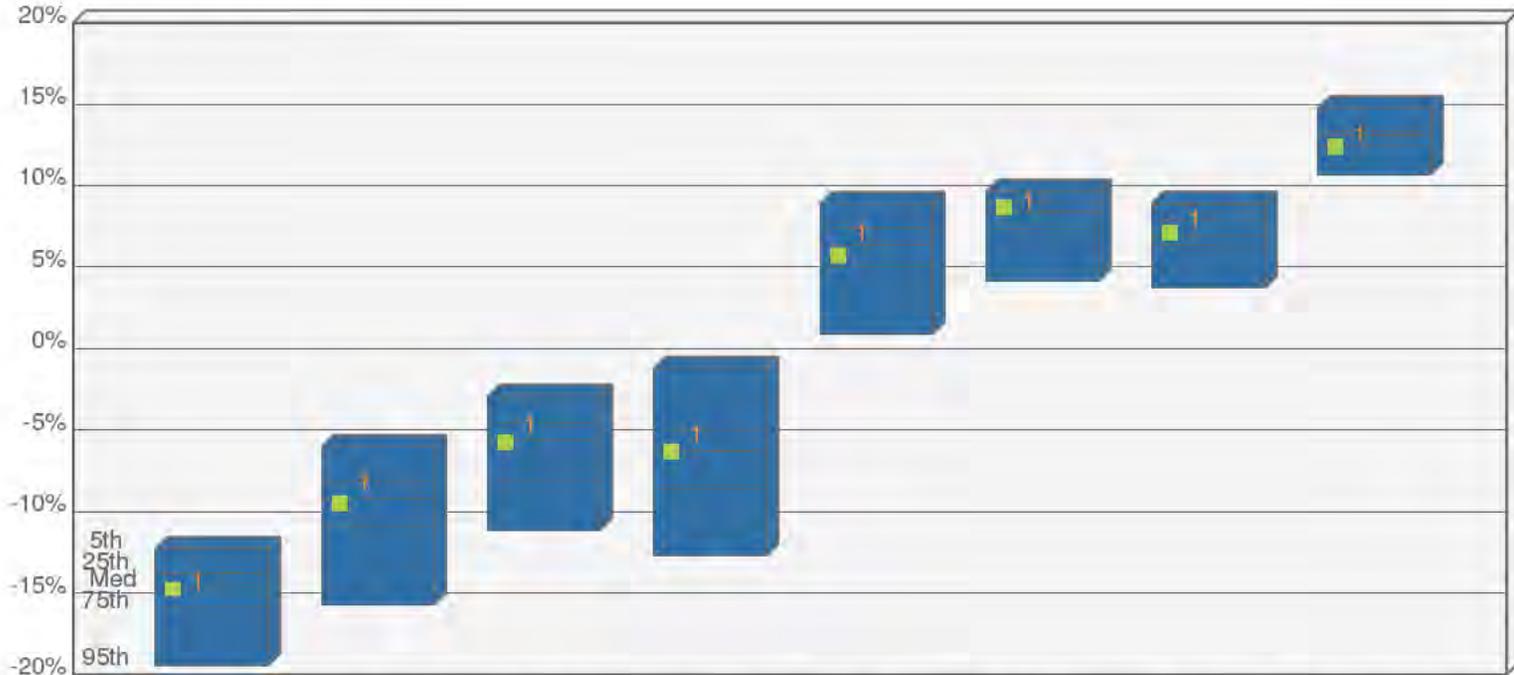


Wilshire Consulting
MANAGER ALLOCATION
 US Equity Composite
 As of December 31, 2018





Wilshire Consulting
PERFORMANCE COMPARISON
 US Equity Composite
 Periods Ended December 31, 2018

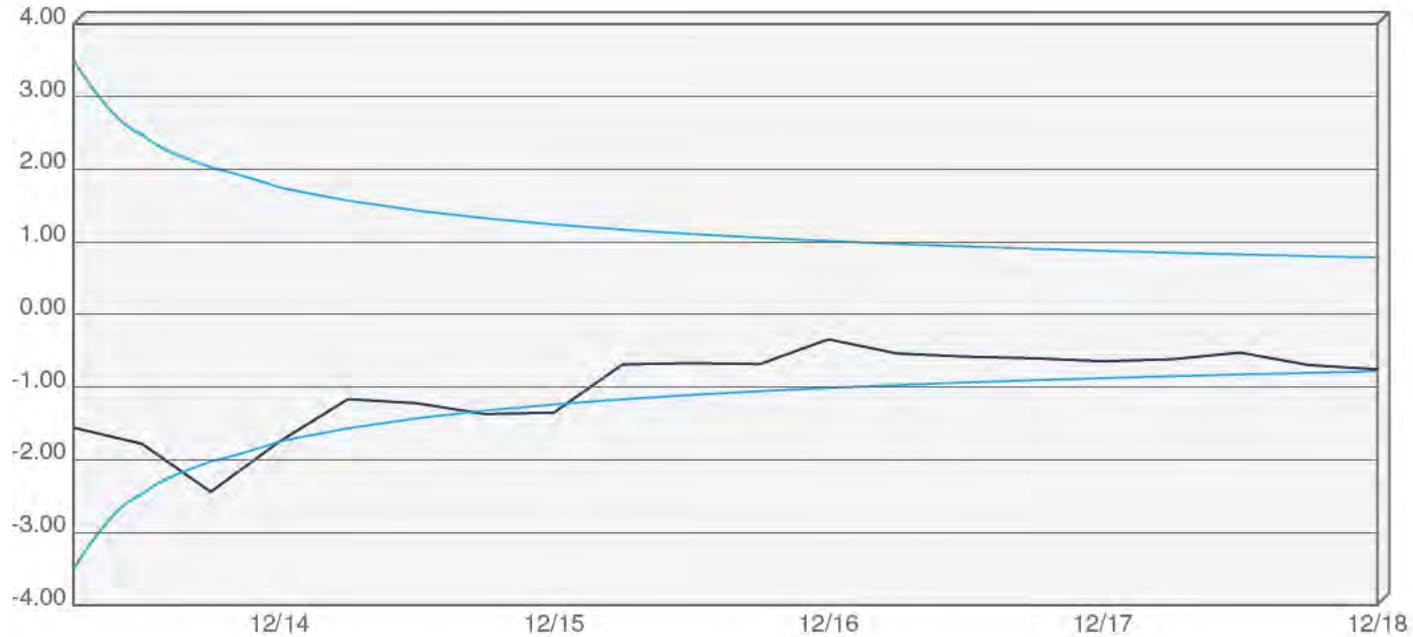


	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
■ US Equity Composite	-14.68 (52)	-9.45 (54)	-5.66 (50)	-6.28 (52)	5.77 (68)	8.69 (40)	7.21 (47)	12.46 (75)
↑ Russell 3000	-14.30 (39)	-8.20 (27)	-4.63 (27)	-5.24 (32)	7.14 (31)	8.97 (25)	7.91 (23)	13.18 (43)
5th %tile	-12.30	-6.07	-2.96	-1.25	8.85	9.60	8.88	14.73
25th %tile	-13.80	-8.14	-4.59	-5.07	7.39	9.00	7.85	13.36
Median	-14.64	-9.25	-5.66	-6.26	6.33	8.40	6.92	13.09
75th %tile	-15.91	-10.89	-8.04	-8.68	5.03	7.27	6.33	12.46
95th %tile	-19.44	-15.71	-11.14	-12.73	0.89	4.13	3.70	10.68
Number of Funds	142	141	138	134	121	117	108	80

*TUCS Total Ret of US Equity Investment Pools Universe - Gross of Fees



Wilshire Consulting
CUMULATIVE SKILL ANALYSIS
 US Equity Composite
 Five Years Ending December 31, 2018



— Quarterly NOF Value Added vs. Russell 3000 — 80% Confidence Band

Excess Return:	-0.76	Information Ratio:	-0.71
Excess Risk:	1.07	T-Stat:	-1.59



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
S&P 500 Index									
Net of Fee Return	-13.38	-6.87	-3.40	-4.10	9.35	8.55	13.29	6/30/01	6.75
Standard & Poor's 500	-13.52	-6.85	-3.65	-4.38	9.26	8.50	13.12	6/30/01	6.29
Value Added	0.14	-0.02	0.25	0.28	0.09	0.06	0.18	6/30/01	0.46
Scientific Beta									
Net of Fee Return	-12.69	-7.96	-5.86	-5.61				6/30/16	6.47
Standard & Poor's 500	-13.52	-6.85	-3.65	-4.38				6/30/16	9.55
Value Added	0.83	-1.11	-2.21	-1.23				6/30/16	-3.08
River Road									
Net of Fee Return								6/30/11	
Russell 3000 Value								6/30/11	
Value Added								6/30/11	
River Road FAV									
Net of Fee Return	-12.56	-6.90	-2.95	-2.85				6/30/16	10.51
Russell 3000 Value	-12.24	-7.51	-5.92	-8.58				6/30/16	5.85
Value Added	-0.32	0.61	2.98	5.72				6/30/16	4.66
Westfield Capital									
Net of Fee Return	-16.67	-9.98	-5.95	-3.33	8.14	7.06		6/30/11	10.64
Russell 3000 Growth	-16.33	-8.90	-3.55	-2.12	10.85	9.99		6/30/11	12.24
Value Added	-0.34	-1.08	-2.40	-1.21	-2.72	-2.93		6/30/11	-1.60
Systematic									
Net of Fee Return	-18.93	-16.48	-13.75	-16.57	5.05	2.93		6/30/12	8.46
Russell Mid Cap Value	-14.95	-12.15	-10.04	-12.29	6.06	5.44		6/30/12	10.49
Value Added	-3.98	-4.33	-3.71	-4.28	-1.01	-2.51		6/30/12	-2.03



PERFORMANCE COMPARISON

Trailing Returns

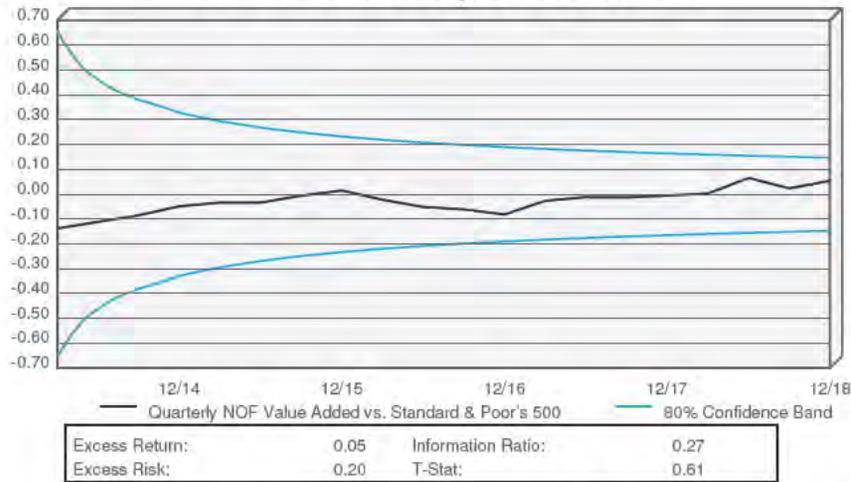
Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Internal US Mid Cap									
Net of Fee Return	-16.99	-13.65	-9.24	-9.78	8.37			9/30/14	6.76
S&P 400 Mid Cap	-17.28	-14.08	-10.39	-11.08	7.66			9/30/14	6.34
Value Added	0.29	0.43	1.16	1.31	0.71			9/30/14	0.42
NTGI Structured									
Net of Fee Return	-18.35	-15.20	-8.67	-8.78	8.19	5.33		6/30/11	9.34
Russell 2000	-20.20	-17.35	-10.94	-11.01	7.36	4.41		6/30/11	8.22
Value Added	1.85	2.14	2.27	2.23	0.83	0.92		6/30/11	1.12
US Equity Composite									
Net of Fee Return	-14.71	-9.50	-5.73	-6.38	8.58	7.10	12.36	6/30/92	9.14
Russell 3000	-14.30	-8.20	-4.63	-5.24	8.97	7.91	13.18	6/30/92	9.34
Value Added	-0.41	-1.30	-1.11	-1.14	-0.39	-0.82	-0.82	6/30/92	-0.20



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 S&P 500 Index
 December 31, 2018

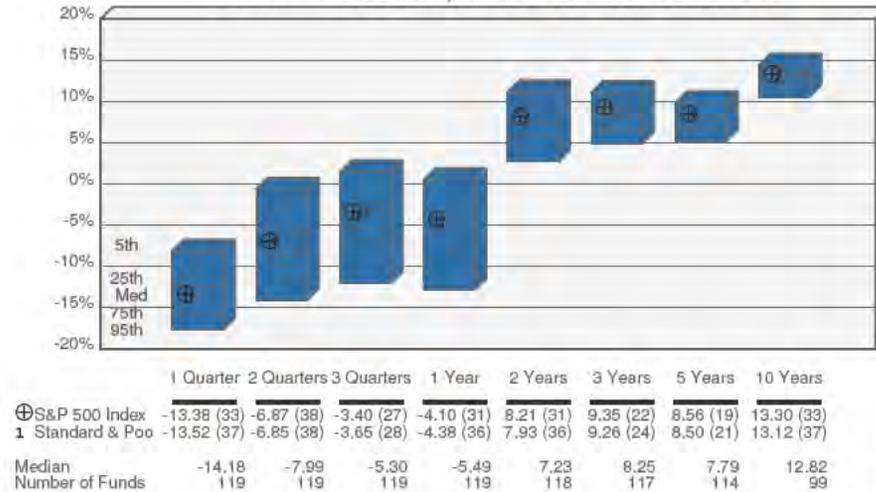
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

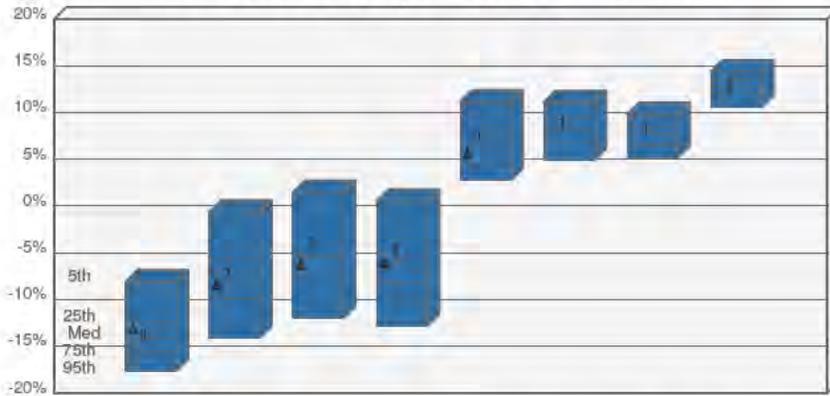


*Compass Total Returns of Active Large Core Equity Portfolios Universe - Gross of Fees



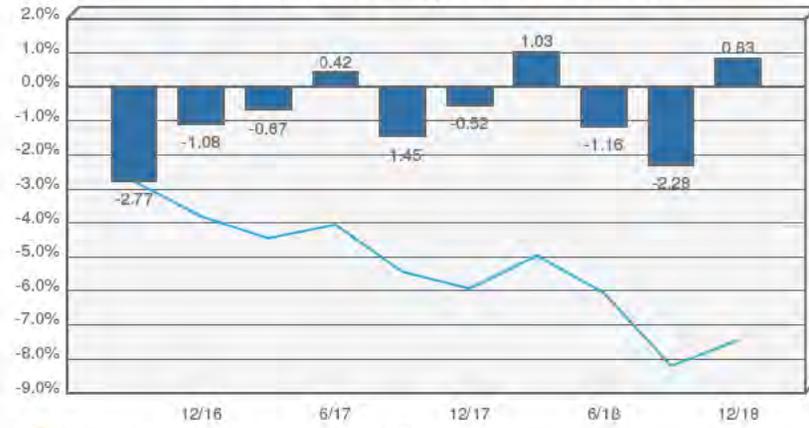
Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Scientific Beta
 December 31, 2018

Performance Comparison vs Peer Universe*



	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
▲ Scientific Bet	-12.69 (25)	-7.96 (49)	-5.86 (58)	-5.61 (52)	6.12 (71)	9.26 (24)	8.50 (21)	13.12 (37)
1 Standard & Poor	-13.52 (37)	-6.85 (38)	-3.65 (28)	-4.38 (36)	7.93 (36)			
Median	-14.18	-7.99	-5.30	-5.49	7.23	5.25	7.79	12.82
Number of Funds	119	119	119	119	118	117	114	99

Value-Added Analysis vs Benchmark



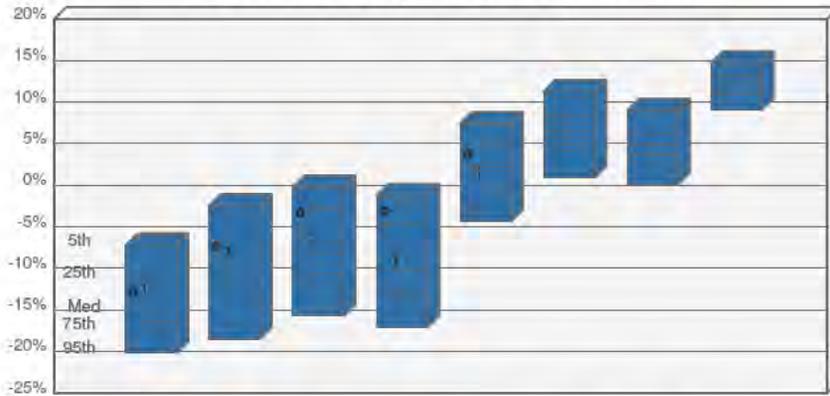
■ Quarterly NOF Value Added vs. Standard & Poor's 500
 — Cumulative Value Added

*Compass Total Returns of Active Large Core Equity Portfolios Universe - Gross of Fees



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 River Road FAV
 December 31, 2018

Performance Comparison vs Peer Universe*



	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
o River Road FAV	-12.35 (33)	-6.80 (29)	-2.73 (24)	-2.52 (9)	4.41 (32)			
1 Russell 3000 V	-12.24 (33)	-7.51 (32)	-5.92 (40)	-8.58 (43)	1.73 (53)			
Median	-15.29	-10.03	-8.18	-10.05	2.11	6.52	4.98	12.10
Number of Funds	62	62	62	62	62	62	57	50

Value-Added Analysis vs Benchmark



■ Quarterly NOF Value Added vs. Russell 3000 Value
 — Cumulative Value Added

*Compass Total Returns of Active Combination Value Equity Portfolios Universe - Gross of Fees

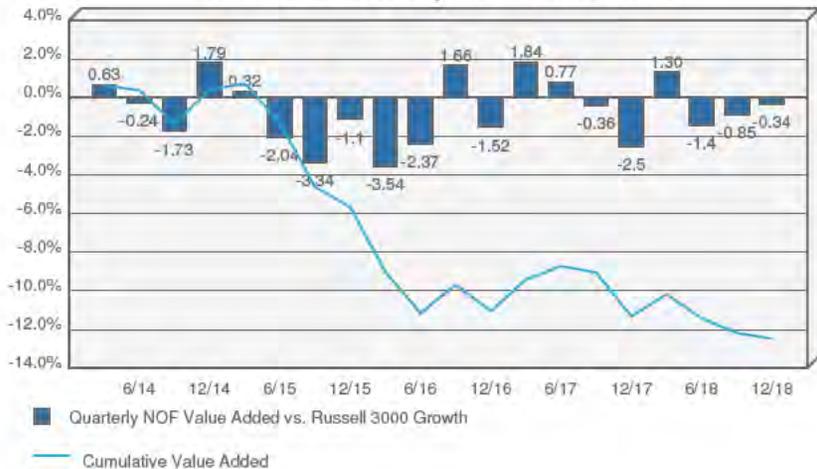


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Westfield Capital
 December 31, 2018

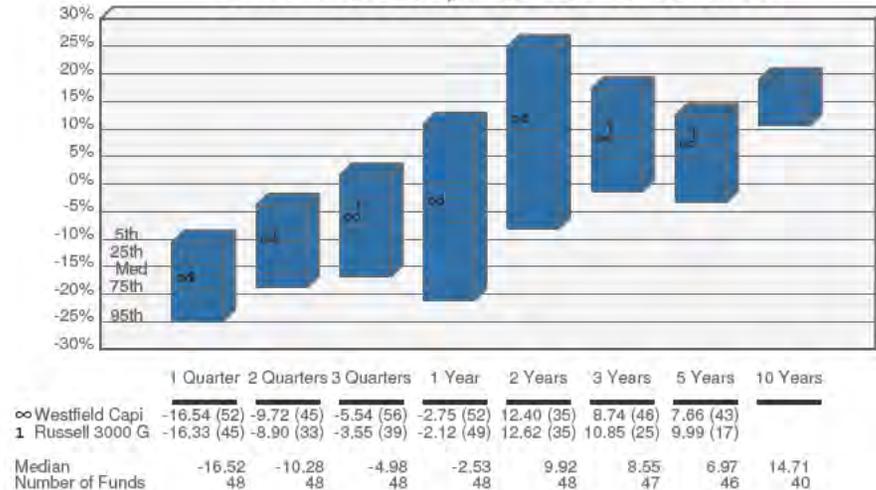
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

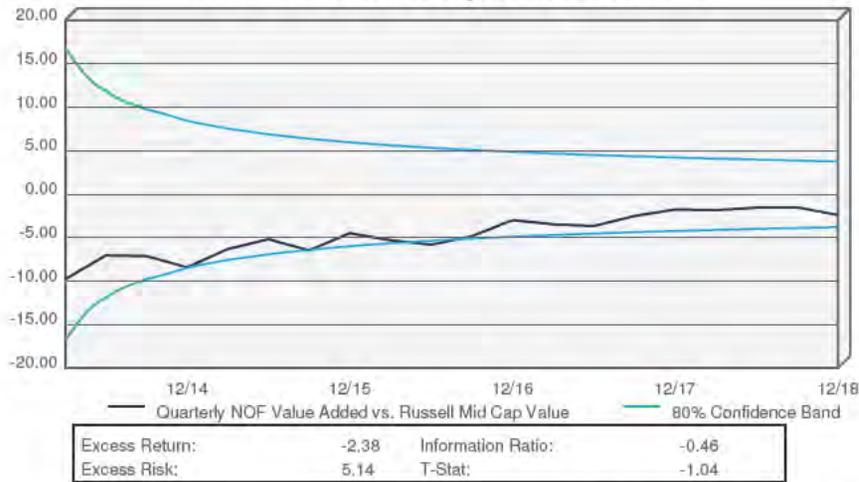


*Compass Total Returns of Active Combination Growth Equity Portfolios Universe - Gross of Fees



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Systematic
 December 31, 2018

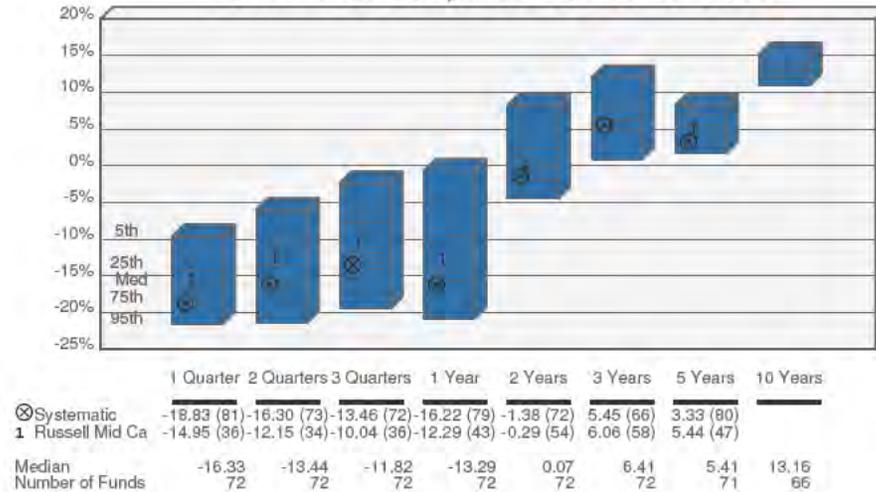
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

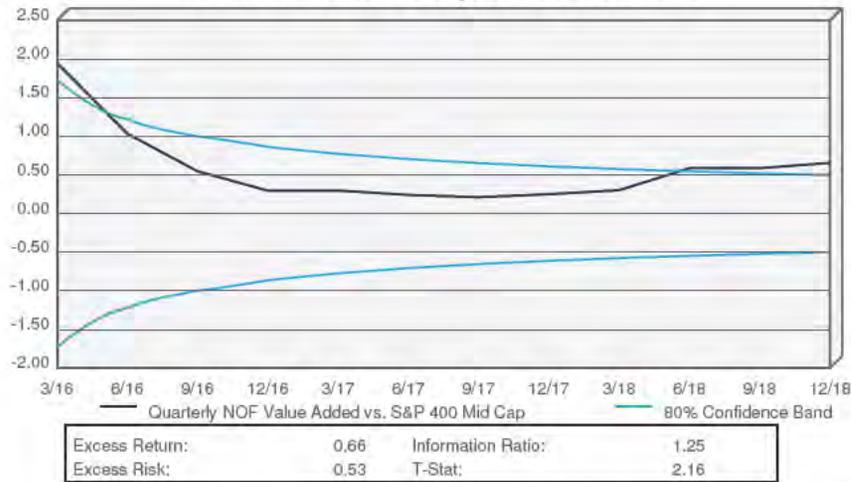


*Compass Total Returns of Active Midcap Value Equity Portfolios Universe - Gross of Fees



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Internal US Mid Cap
 December 31, 2018

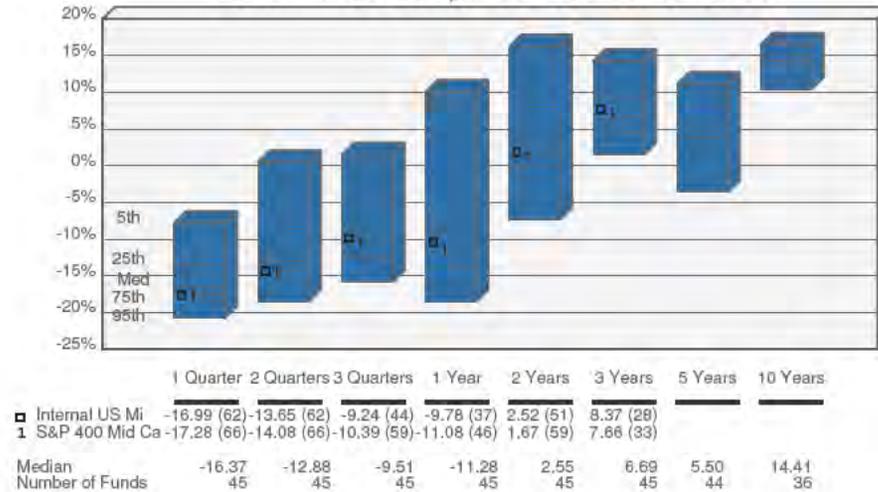
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

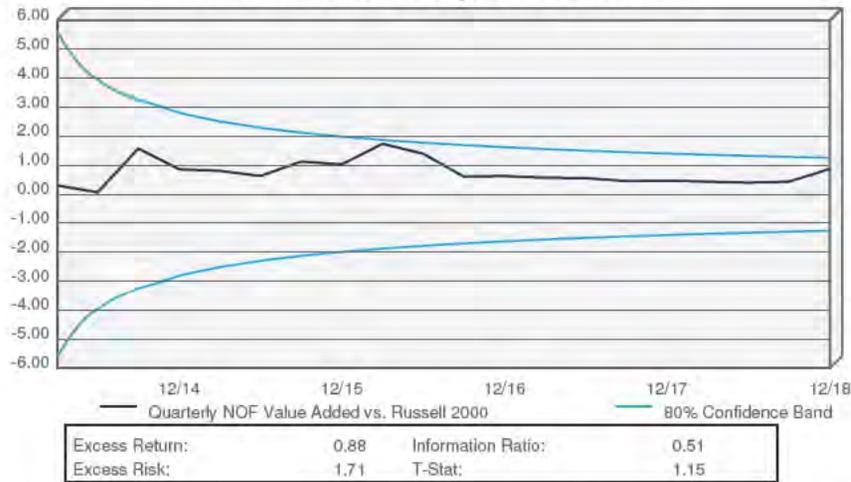


*Compass Total Returns of Active Midcap Core Equity Portfolios Universe - Gross of Fees



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 NTGI Structured
 December 31, 2018

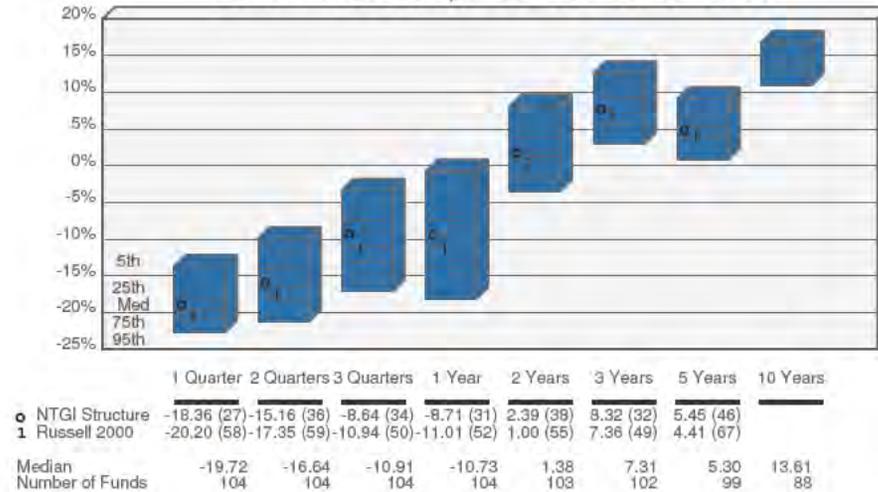
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of Active Small Cap Core Equity Portfolios Universe - Gross of Fees



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

US Equity Composite

December 31, 2018

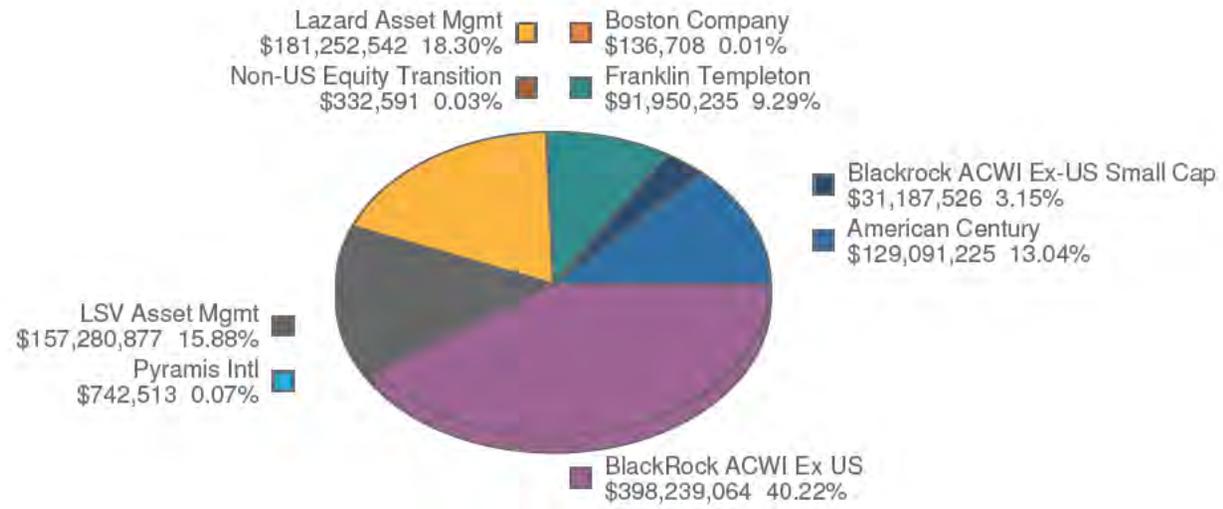
	Quarter Start	Quarter End	Percent	Description
Russell 3000	6/84	12/18	100.00	Russell 3000



NON-US EQUITY

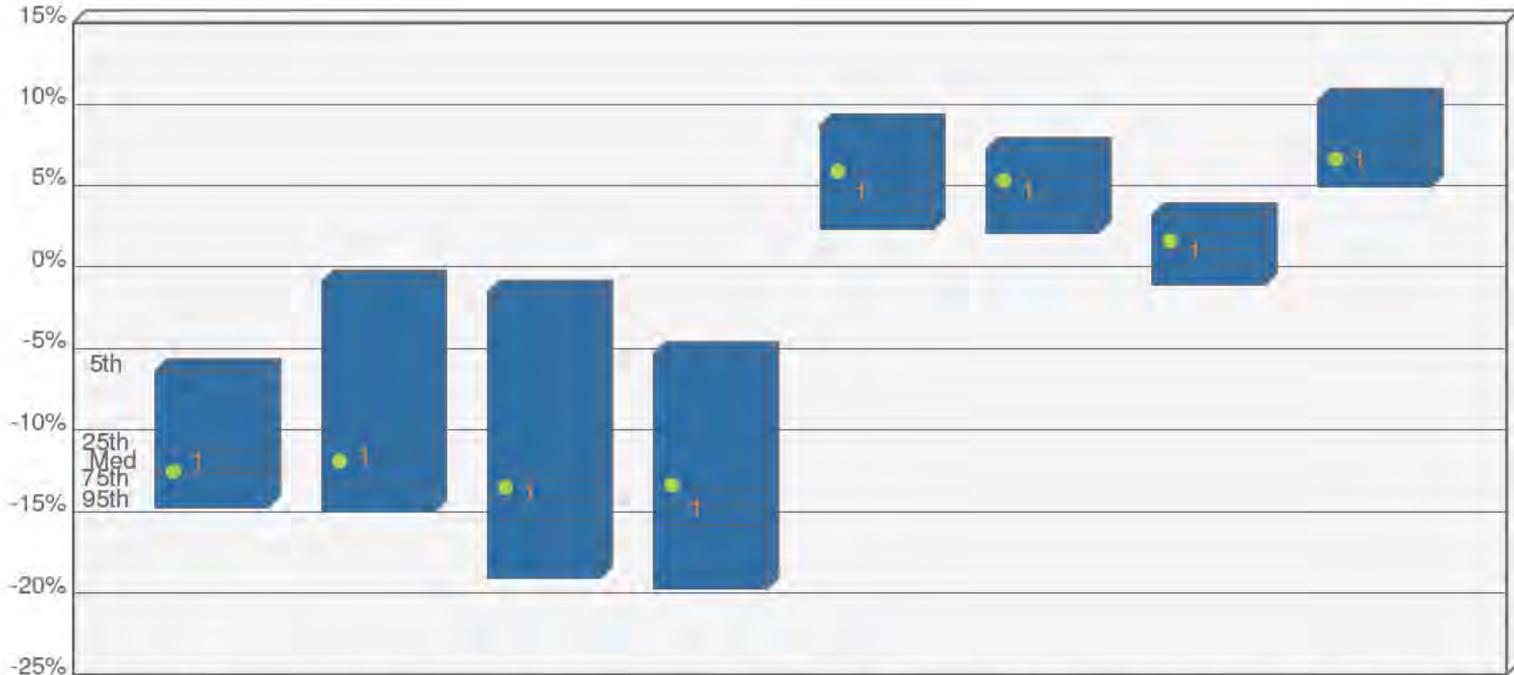


Wilshire Consulting
MANAGER ALLOCATION
Non-US Equity Composite
As of December 31, 2018





Wilshire Consulting
PERFORMANCE COMPARISON
 Non-US Equity Composite
 Periods Ended December 31, 2018

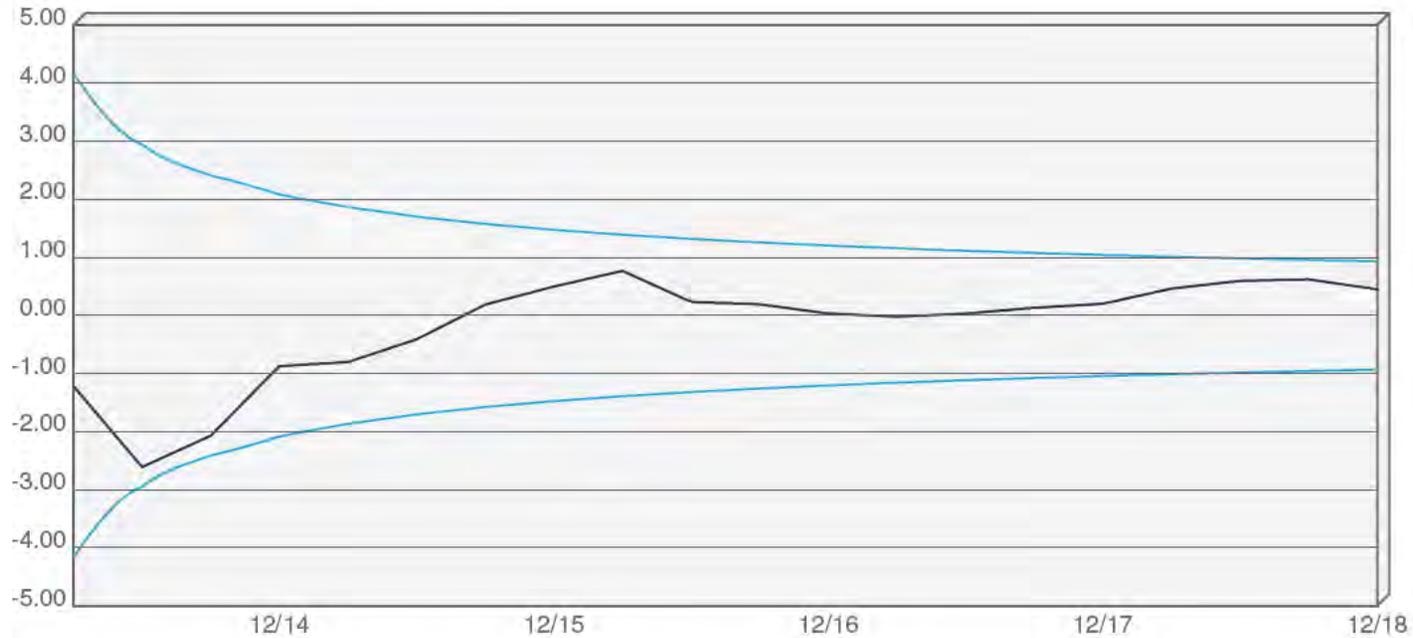


	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
● Non-US Equity Composite	-12.47 (67)	-11.83 (50)	-13.45 (33)	-13.31 (21)	5.95 (22)	5.38 (28)	1.67 (36)	6.70 (66)
┆ Policy Index	-11.88 (37)	-11.53 (42)	-13.84 (36)	-14.76 (56)	4.58 (53)	4.69 (39)	0.98 (57)	6.54 (77)
5th %tile	-6.40	-0.97	-1.60	-5.36	8.62	7.18	3.16	10.18
25th %tile	-11.21	-10.72	-13.09	-13.68	5.82	5.52	2.04	7.80
Median	-12.40	-11.83	-14.26	-14.65	4.71	4.45	1.12	7.02
75th %tile	-12.71	-13.31	-15.50	-15.85	3.44	3.24	0.00	6.57
95th %tile	-14.75	-15.03	-19.09	-19.78	2.28	2.09	-1.12	4.91
Number of Funds	87	86	84	81	76	75	70	49

*TUCS Total Ret of Non-US Equity Investment Pools Universe - Gross of Fees



Wilshire Consulting
CUMULATIVE SKILL ANALYSIS
 Non-US Equity Composite
 Five Years Ending December 31, 2018



— Quarterly NOF Value Added vs. Policy Index — 80% Confidence Band

Excess Return:	0.45	Information Ratio:	0.35
Excess Risk:	1.27	T-Stat:	0.79



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
BlackRock ACWI Ex US									
Net of Fee Return	-11.46	-10.84	-12.98	-14.16	4.84	0.89		6/30/12	4.88
MSCI ACWI X US (N)	-11.46	-10.84	-13.17	-14.20	4.48	0.68		6/30/12	4.79
Value Added	0.01	0.00	0.19	0.03	0.37	0.22		6/30/12	0.09
American Century									
Net of Fee Return	-15.52	-15.88	-15.20	-12.55	4.03			6/30/14	1.05
Policy Index	-11.88	-11.53	-13.84	-14.76	4.63			6/30/14	-0.23
Value Added	-3.64	-4.35	-1.36	2.21	-0.60			6/30/14	1.28
Franklin Templeton									
Net of Fee Return	-17.65	-19.46	-16.44	-14.47	6.14			6/30/14	2.47
Policy Index	-11.88	-11.53	-13.84	-14.76	4.63			6/30/14	-0.23
Value Added	-5.78	-7.93	-2.60	0.29	1.51			6/30/14	2.70
Lazard Asset Mgmt									
Net of Fee Return	-10.69	-10.08	-13.31	-11.92	4.18			6/30/14	1.06
Policy Index	-11.88	-11.53	-13.84	-14.76	4.63			6/30/14	-0.23
Value Added	1.19	1.46	0.53	2.84	-0.46			6/30/14	1.29
LSV Asset Mgmt									
Net of Fee Return	-11.09	-7.81	-12.10	-13.14	5.23			6/30/14	0.12
Policy Index	-11.88	-11.53	-13.84	-14.76	4.63			6/30/14	-0.23
Value Added	0.79	3.73	1.75	1.62	0.60			6/30/14	0.35
Blackrock ACWI Ex-US Small Cap									
Net of Fee Return	-14.47	-15.46	-17.67	-18.16	3.85	2.05		6/30/13	5.33
MSCI ACWI X US Small Cap (N)	-14.43	-15.72	-17.91	-18.20	3.82	1.96		6/30/13	4.82
Value Added	-0.05	0.26	0.24	0.04	0.03	0.10		6/30/13	0.51



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Non-US Equity Composite									
Net of Fee Return	-12.49	-11.92	-13.60	-13.53	5.12	1.43	4.82	3/31/00	1.67
Policy Index	-11.88	-11.53	-13.84	-14.76	4.69	0.98	6.54	3/31/00	1.95
Value Added	-0.61	-0.38	0.24	1.23	0.44	0.45	-1.72	3/31/00	-0.27



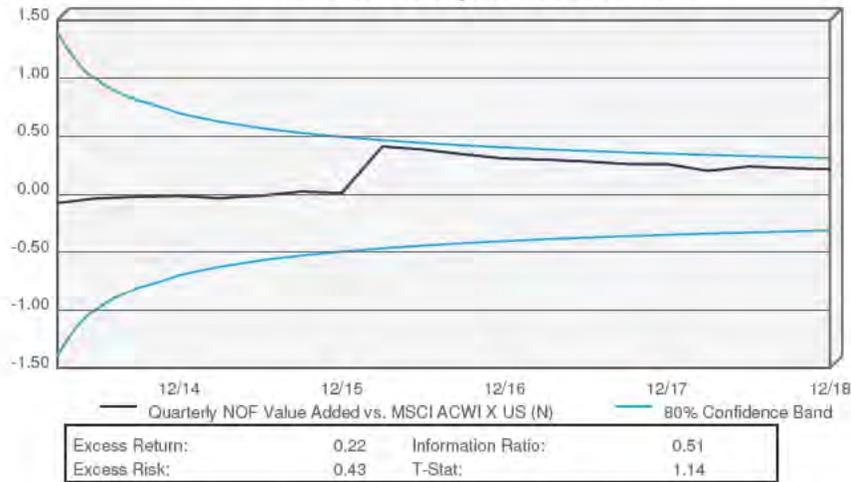
Wilshire Consulting

INVESTMENT MANAGER ANALYSIS

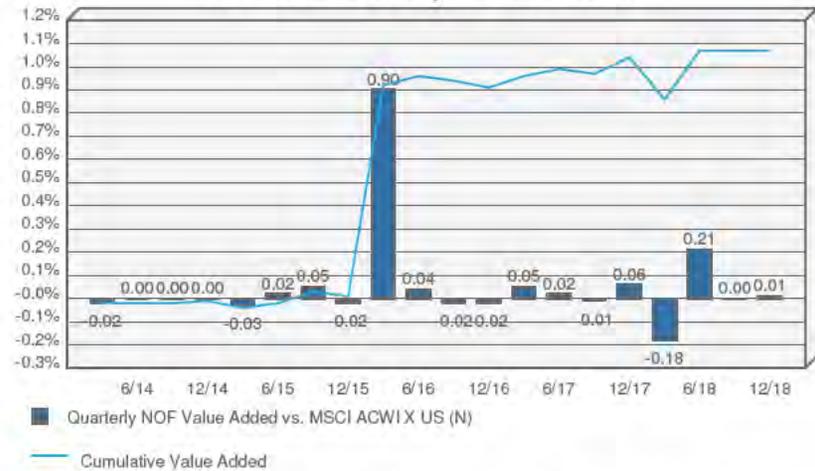
BlackRock ACWI Ex US

December 31, 2018

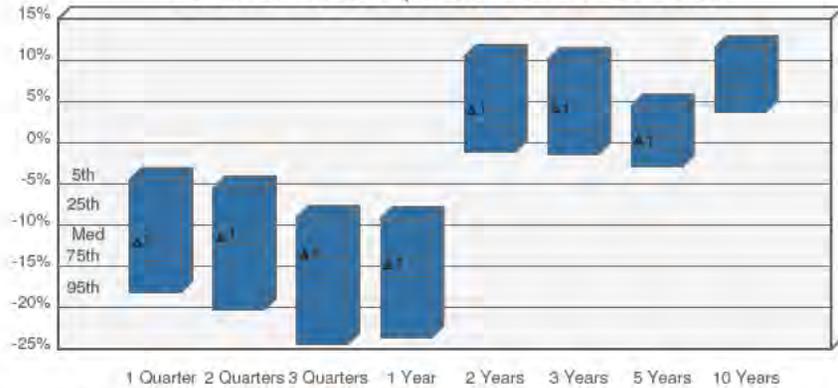
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark

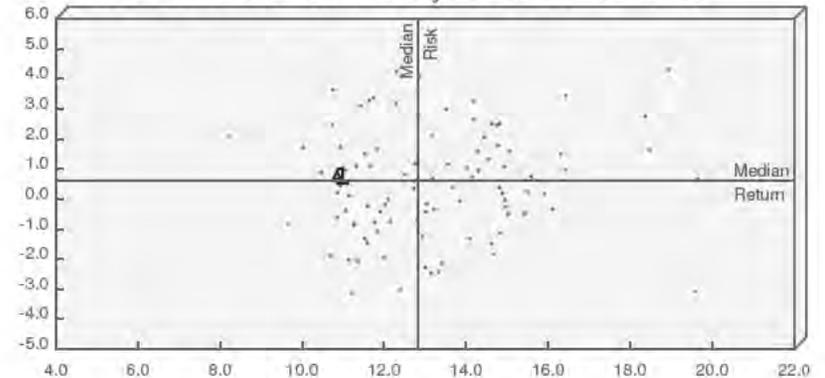


Performance Comparison vs Peer Universe*



▲ BlackRock ACWI-11.46 (46)	-10.84 (33)	-12.98 (15)	-14.16 (27)	4.55 (44)	4.84 (40)	0.89 (43)	
■ MSCI ACWI X US	11.46 (46)	-10.84 (33)	-13.17 (20)	-14.20 (28)	4.47 (45)	4.48 (44)	0.68 (48)
Median	-11.75	-12.21	-16.57	-16.30	4.09	3.79	0.60
Number of Funds	2532	2485	2447	2408	2220	2050	1588

Five Year Risk/Return Analysis vs Peer Universe*



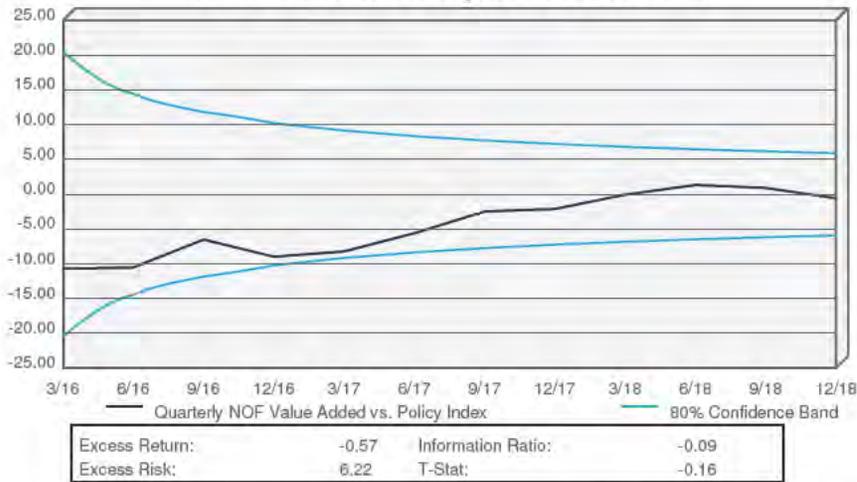
Description	Legend	Net Fee Ret		Standard Deviation	
		Value	Rank	Value	Rank
BlackRock ACWI Ex US	▲	0.89	43	11.09	82
MSCI ACWI X US (N)	■	0.68	48	11.10	82
Median		0.60		12.83	

*Lipper Total Returns of International Equity Mutual Funds Universe - Net of Fees



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 American Century
 December 31, 2018

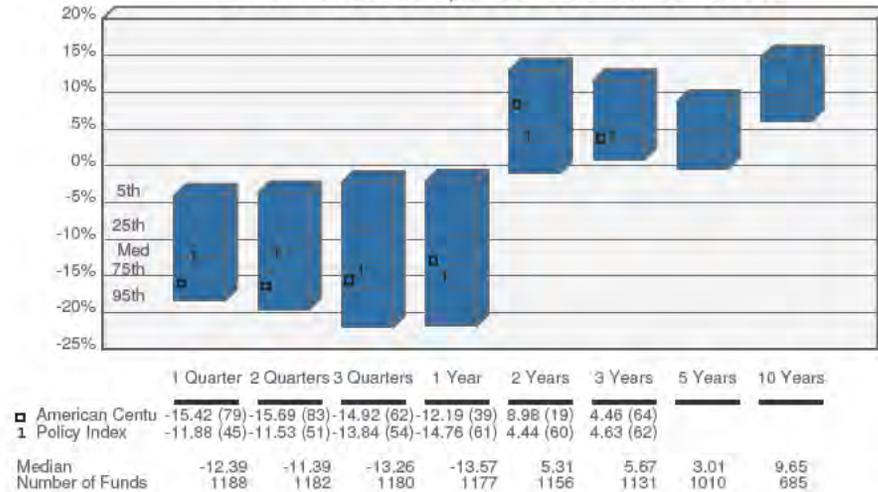
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of International Equity Portfolios Universe - Gross of Fees



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INVESTMENT MANAGER ANALYSIS

Franklin Templeton

December 31, 2018

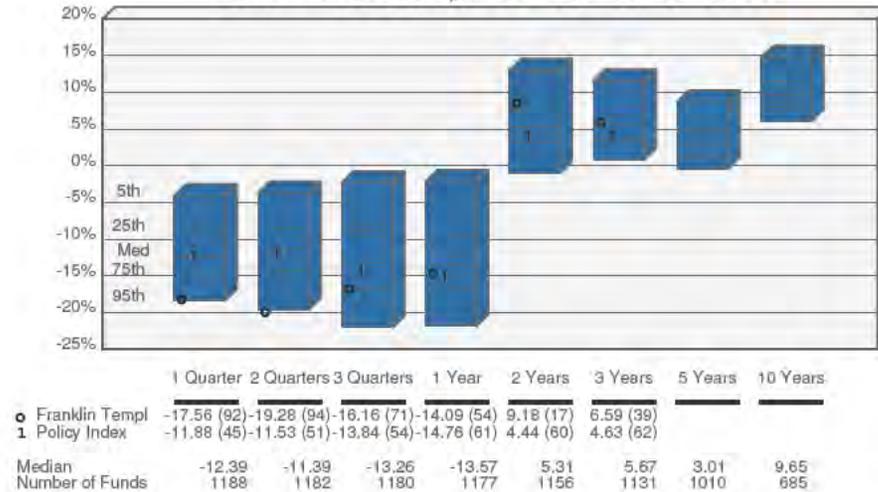
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

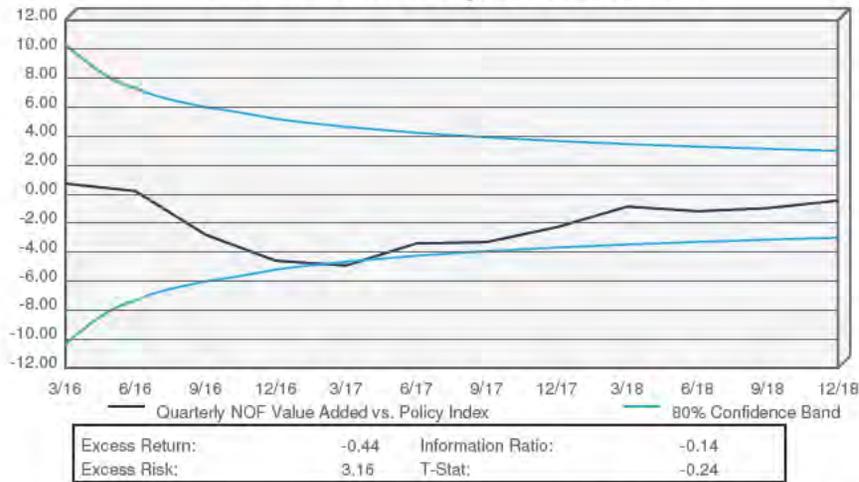


*Compass Total Returns of International Equity Portfolios Universe - Gross of Fees



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INVESTMENT MANAGER ANALYSIS
 Lazard Asset Mgmt
 December 31, 2018

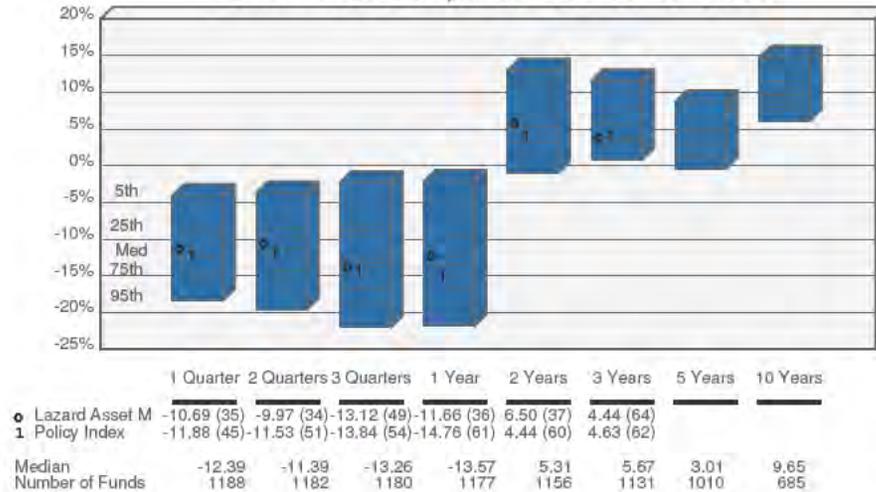
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

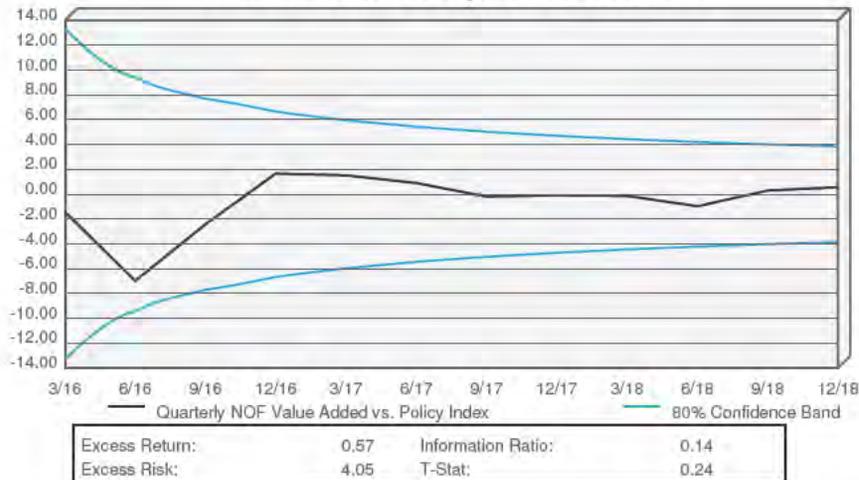


*Compass Total Returns of International Equity Portfolios Universe - Gross of Fees

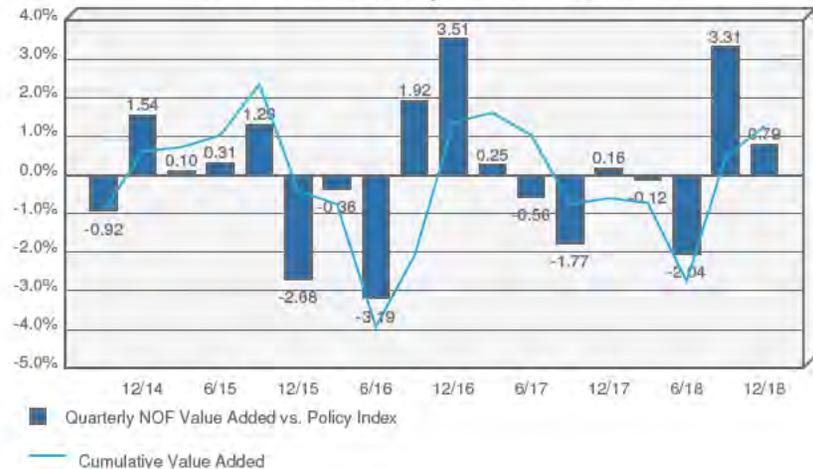


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 LSV Asset Mgmt
 December 31, 2018

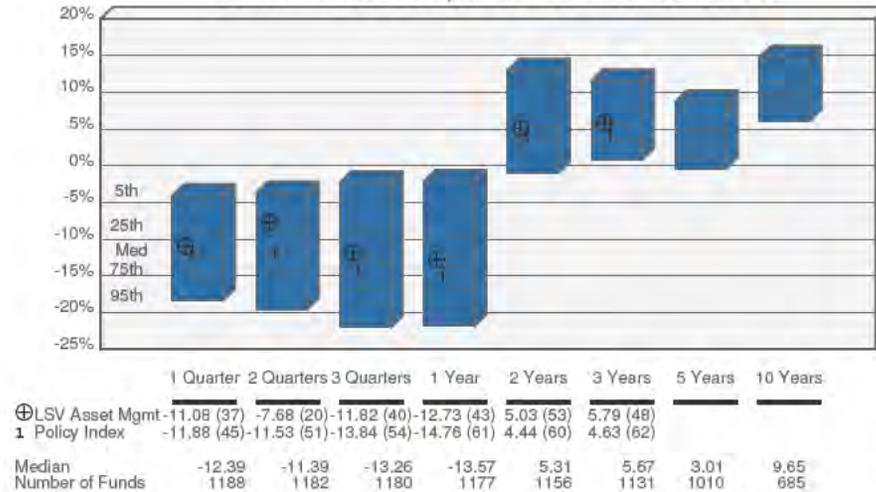
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



*Compass Total Returns of International Equity Portfolios Universe - Gross of Fees



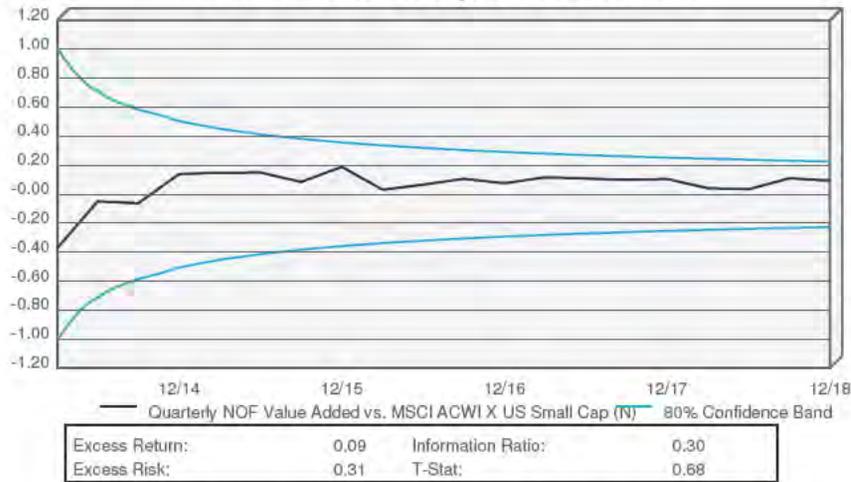
Wilshire Consulting

INVESTMENT MANAGER ANALYSIS

Blackrock ACWI Ex-US Small Cap

December 31, 2018

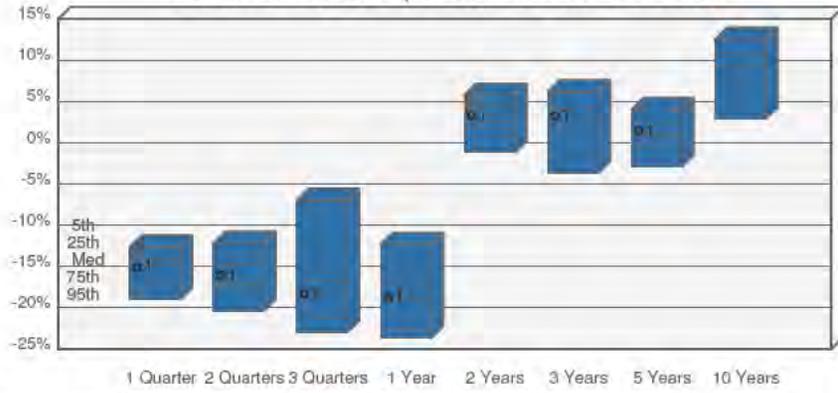
Cumulative Skill Analysis vs Benchmark



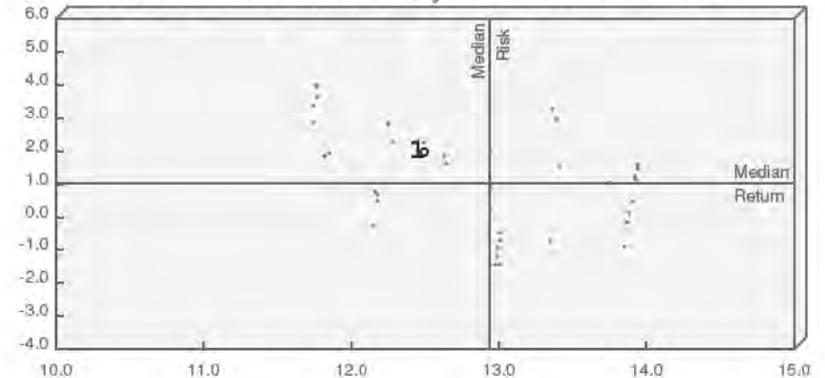
Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



Five Year Risk/Return Analysis vs Peer Universe*



	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
Blackrock ACWI	-14.47 (37)	-15.46 (39)	-17.67 (40)	-18.16 (39)	3.89 (28)	3.85 (28)	2.05 (25)	
MSCI ACWI X US	14.43 (35)	-15.72 (39)	-17.91 (45)	-18.20 (39)	3.77 (28)	3.82 (28)	1.96 (27)	
Median	-14.85	-16.99	-18.11	-18.84	2.56	2.43	1.04	9.32
Number of Funds	65	64	63	63	60	52	44	27

Description	Legend	Net Fee Ret		Standard Deviation	
		Value	Rank	Value	Rank
Blackrock ACWI Ex-US Small Cap	0	2.05	25	12.56	54
MSCI ACWI X US Small Cap (N)	1	1.96	27	12.48	56
Median		1.04		12.94	

*Lipper Total Returns of Intl Equity Small/Mid Core Mutual Funds Universe - Net of Fees



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

Non-US Equity Composite

December 31, 2018

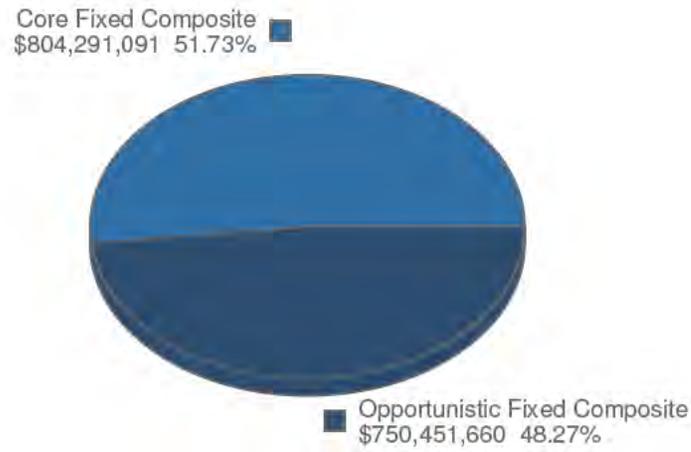
	Quarter Start	Quarter End	Percent	Description
Policy Index	6/00	6/17	100.00	Blended Non-US Benchmark
	9/17	9/17	100.00	MSCI ACWI Ex USA IMI Index (\$G)
	12/17	12/18	100.00	MSCI ACWI Ex USA IMI (\$N)



FIXED INCOME

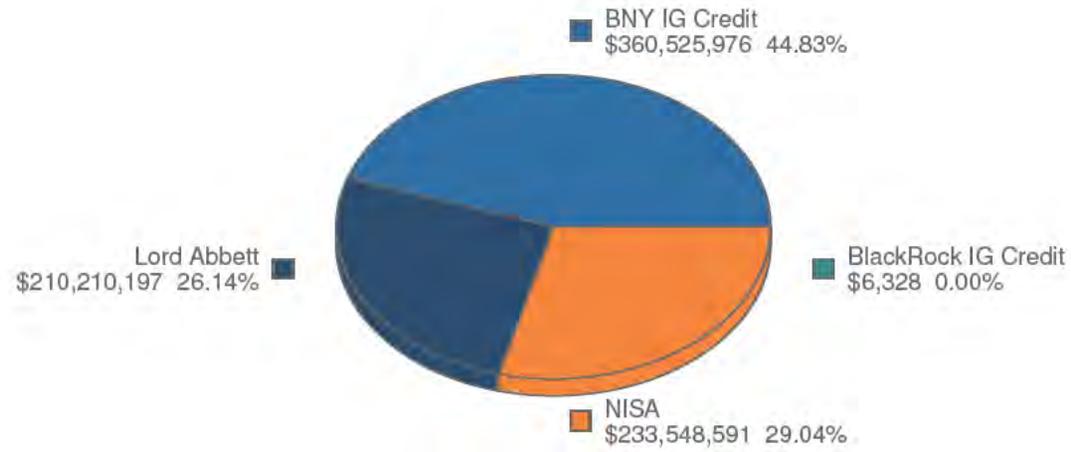


Wilshire Consulting
MANAGER ALLOCATION
Fixed Income Composite
As of December 31, 2018



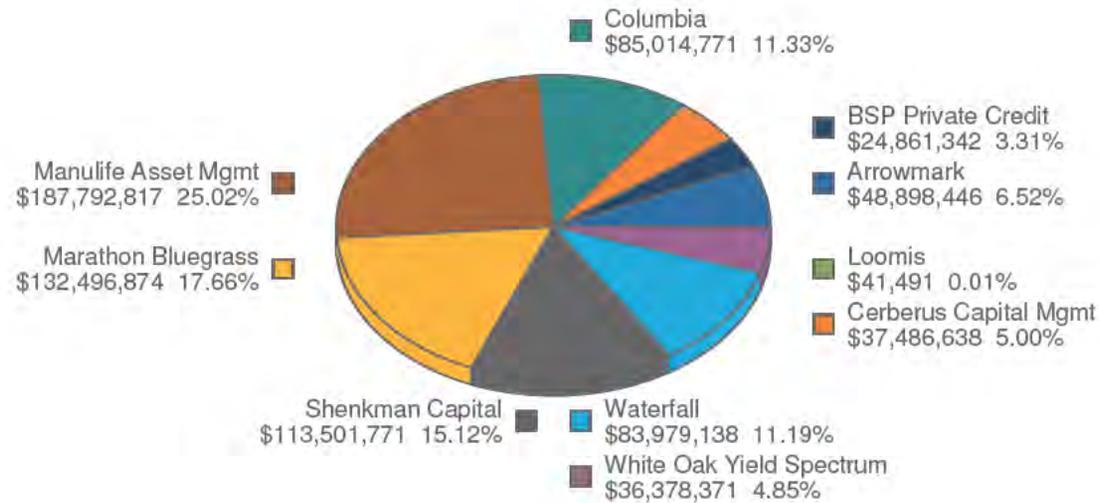


Wilshire Consulting
MANAGER ALLOCATION
Core Fixed Composite
As of December 31, 2018



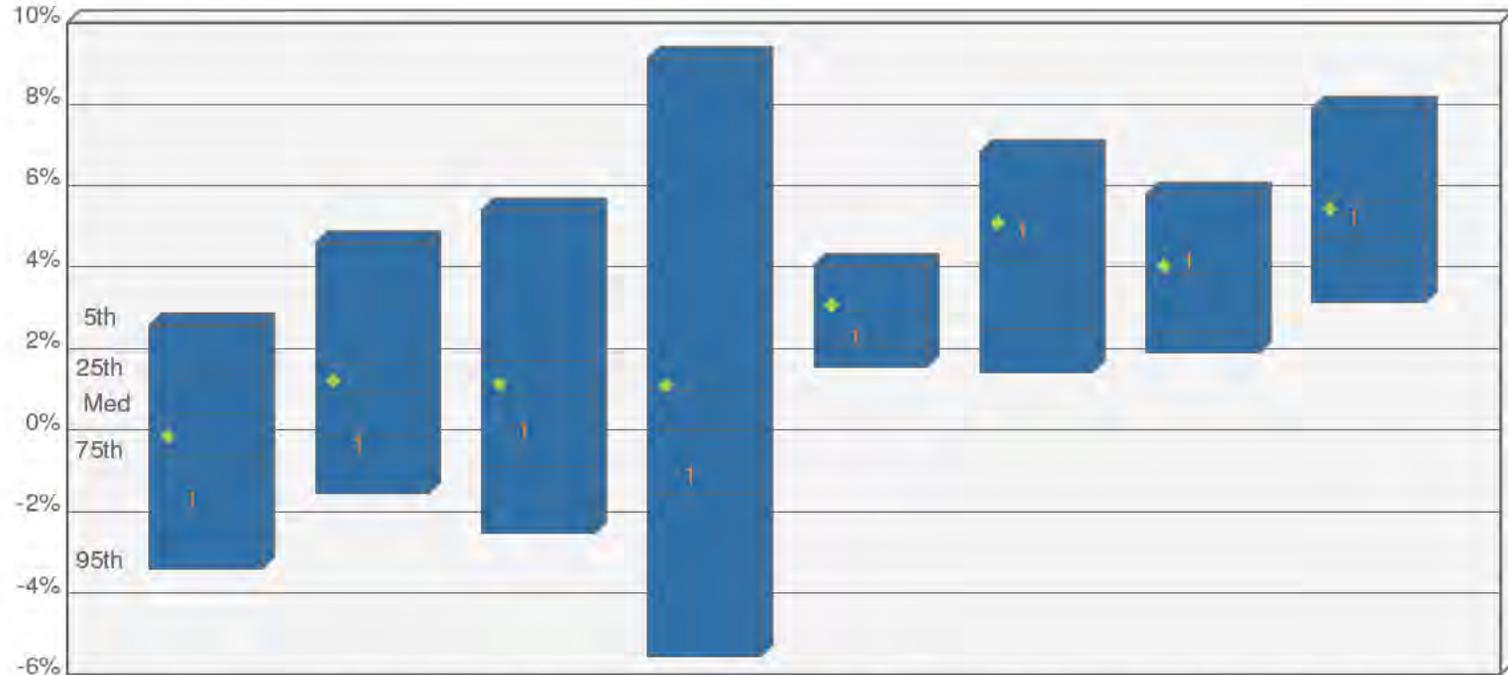


Wilshire Consulting MANAGER ALLOCATION Opportunistic Fixed Composite As of December 31, 2018





Wilshire Consulting
PERFORMANCE COMPARISON
 Fixed Income Composite
 Periods Ended December 31, 2018

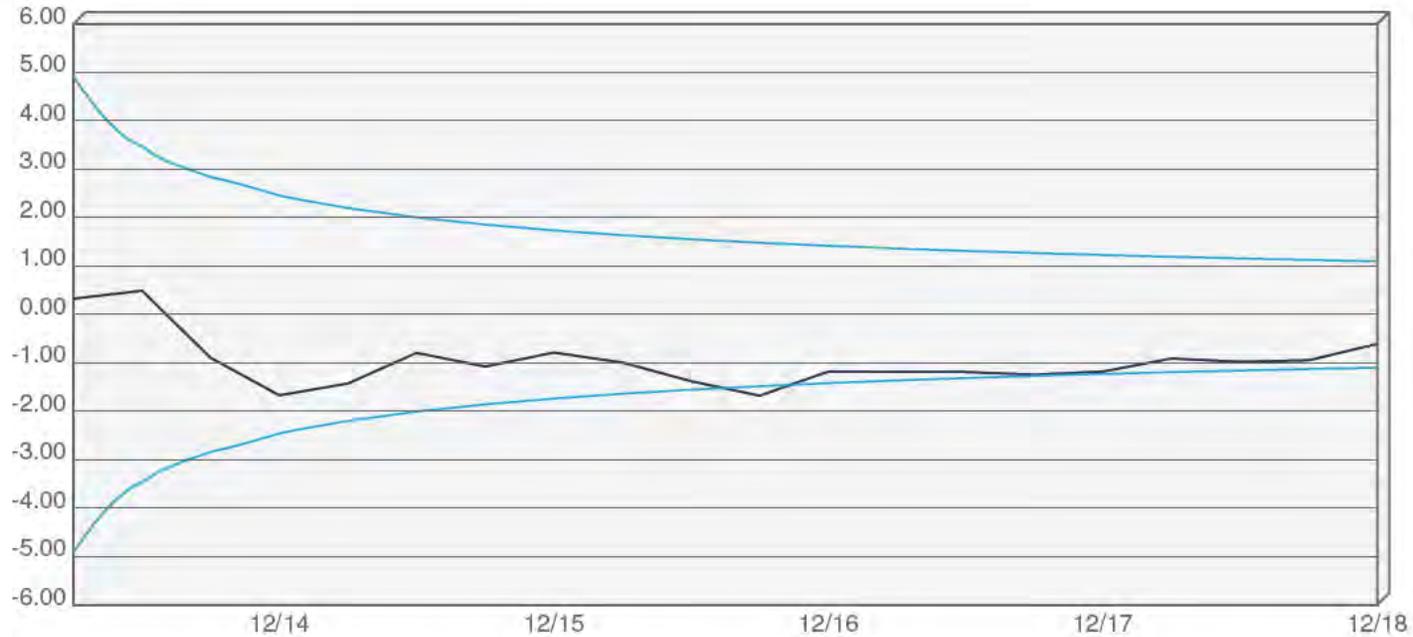


	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
● Fixed Income Composite	-0.13 (57)	1.24 (44)	1.16 (45)	1.12 (21)	3.10 (20)	5.11 (11)	4.06 (15)	5.46 (31)
↓ Policy Index	-1.68 (89)	-0.37 (83)	0.01 (62)	-1.12 (71)	2.27 (47)	4.91 (14)	4.13 (13)	5.20 (35)
5th %tile	2.56	4.57	5.38	9.10	4.02	6.81	5.77	7.88
25th %tile	1.34	1.64	1.70	0.99	2.93	4.13	3.85	5.63
Median	0.44	0.90	0.86	-0.01	2.24	3.22	2.98	4.74
75th %tile	-0.69	-0.16	-0.92	-1.55	2.03	2.47	2.42	4.15
95th %tile	-3.41	-1.57	-2.55	-5.56	1.54	1.41	1.88	3.13
Number of Funds	137	135	132	126	100	95	89	59

*TUCS Total Ret of Fixed Income Investment Pools Universe - Gross of Fees



Wilshire Consulting
CUMULATIVE SKILL ANALYSIS
 Fixed Income Composite
 Five Years Ending December 31, 2018



— Quarterly NOF Value Added vs. Policy Index — 80% Confidence Band

Excess Return:	-0.61	Information Ratio:	-0.41
Excess Risk:	1.49	T-Stat:	-0.91



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
BNY IG Credit									
Net of Fee Return	0.75	1.49	1.48	0.04				12/31/17	0.04
Bloomberg Int Credit	0.75	1.48	1.40	0.01				12/31/17	0.01
Value Added	-0.00	0.01	0.08	0.03				12/31/17	0.03
Lord Abbett									
Net of Fee Return	0.54							9/30/18	0.54
10Bloomberg Aggregate	1.64							9/30/18	1.64
Value Added	-1.10							9/30/18	-1.10
NISA									
Net of Fee Return	1.57	1.54	1.34	-0.09	2.22	2.70		6/30/11	2.76
Bloomberg Aggregate	1.64	1.66	1.49	0.01	2.06	2.52		6/30/11	2.62
Value Added	-0.06	-0.12	-0.16	-0.11	0.16	0.18		6/30/11	0.14
Core Fixed Composite									
Net of Fee Return	0.93							9/30/18	0.93
Bloomberg Universal	1.17							9/30/18	1.17
Value Added	-0.24							9/30/18	-0.24
Arrowmark									
Net of Fee Return	2.17	4.81						6/30/18	4.81
S&P LSTA Leverage Loan Index	-3.45	-1.68						6/30/18	-1.68
Value Added	5.63	6.49						6/30/18	6.49
BSP Private Credit									
Net of Fee Return	2.42	2.79	2.49					3/31/18	2.49
S&P LSTA Leverage Loan Index	-3.45	-1.68	-0.99					3/31/18	-0.99
Value Added	5.87	4.47	3.48					3/31/18	3.48



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Cerberus Capital Mgmt									
Net of Fee Return	2.74	5.50	7.23	9.79	8.62			9/30/14	8.54
S&P LSTA Leverage Loan	-3.45	-1.68	-0.99	0.44	4.83			9/30/14	3.10
Value Added	6.20	7.18	8.22	9.35	3.78			9/30/14	5.45
Columbia									
Net of Fee Return	-4.65	-1.82	-1.50	-3.07	5.21	3.96		12/31/11	5.90
Bloomberg High Yield	-4.53	-2.24	-1.24	-2.08	7.23	3.83		12/31/11	5.98
Value Added	-0.12	0.42	-0.27	-0.98	-2.02	0.13		12/31/11	-0.08
Manulife Asset Mgmt									
Net of Fee Return	-1.27	-0.45	-2.06	-2.48	2.06	1.96		12/31/11	3.38
Policy Index	1.17	1.44	1.17	-0.25	2.56	0.95		12/31/11	1.04
Value Added	-2.44	-1.89	-3.23	-2.22	-0.50	1.02		12/31/11	2.34
Marathon Bluegrass									
Net of Fee Return	0.09	3.41	3.60	5.01	7.40			12/31/15	7.40
Bloomberg High Yield	-4.53	-2.24	-1.24	-2.08	7.23			12/31/15	7.23
Value Added	4.62	5.65	4.84	7.09	0.17			12/31/15	0.17
Shenkman Capital									
Net of Fee Return	-3.09	-1.15	-0.90	0.58	4.13	2.11		6/30/11	3.54
S&P LSTA Leverage Loan	-3.45	-1.68	-0.99	0.44	4.83	3.33		6/30/11	4.66
Value Added	0.37	0.53	0.09	0.14	-0.70	-1.22		6/30/11	-1.11
Waterfall									
Net of Fee Return	0.84	2.62	4.14	7.32	9.29	7.89		6/30/11	9.93
Policy Index	-2.67	-0.97	-0.07	-0.31	5.54	3.16		6/30/11	4.05
Value Added	3.51	3.59	4.21	7.63	3.75	4.73		6/30/11	5.88



Wilshire Consulting

PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
White Oak Yield Spectrum									
Net of Fee Return	1.17	2.41	2.76					3/31/18	2.76
S&P LSTA Leverage Loan Index	-3.45	-1.68	-0.99					3/31/18	-0.99
Value Added	4.62	4.09	3.75					3/31/18	3.75
Opportunistic Fixed Composite									
Net of Fee Return	-0.99							9/30/18	-0.99
Bloomberg High Yield	-4.53							9/30/18	-4.53
Value Added	3.54							9/30/18	3.54
Fixed Income Composite									
Net of Fee Return	-0.23	1.01	0.85	0.57	4.40	3.49	5.06	6/30/92	6.22
Policy Index	-1.70	-0.39	-0.02	-1.14	4.90	4.12	5.20	6/30/92	6.16
Value Added	1.48	1.40	0.87	1.71	-0.51	-0.63	-0.13	6/30/92	0.06
Bloomberg Global Aggregate	1.20	0.26	-2.53	-1.20	2.70	1.08	2.49	6/30/92	4.94

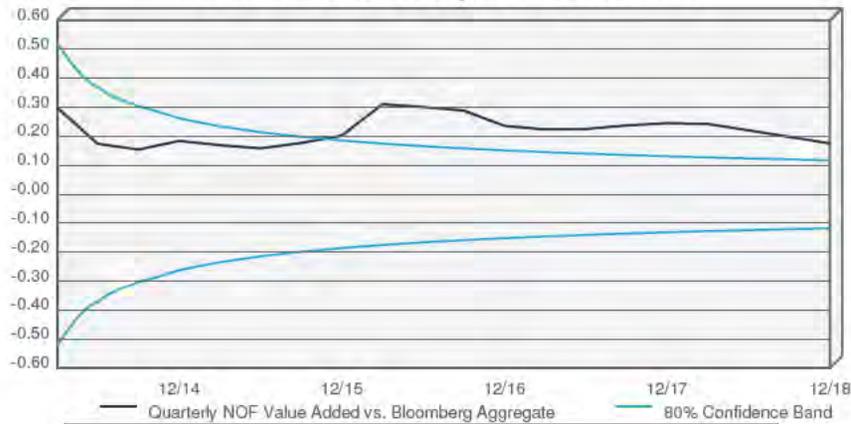


Wilshire Consulting INVESTMENT MANAGER ANALYSIS

NISA

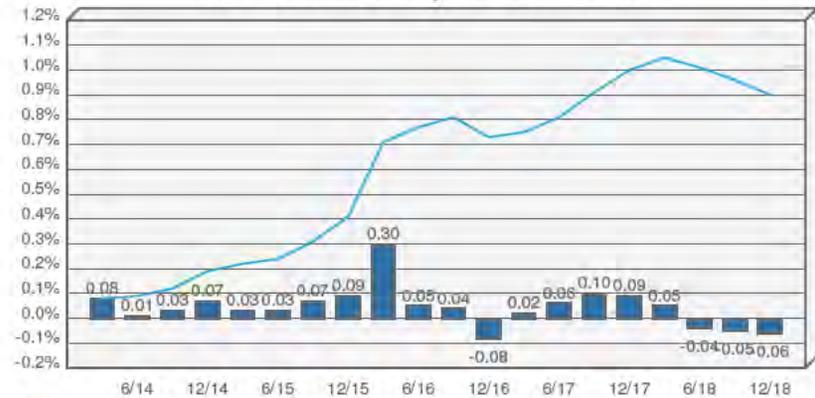
December 31, 2018

Cumulative Skill Analysis vs Benchmark



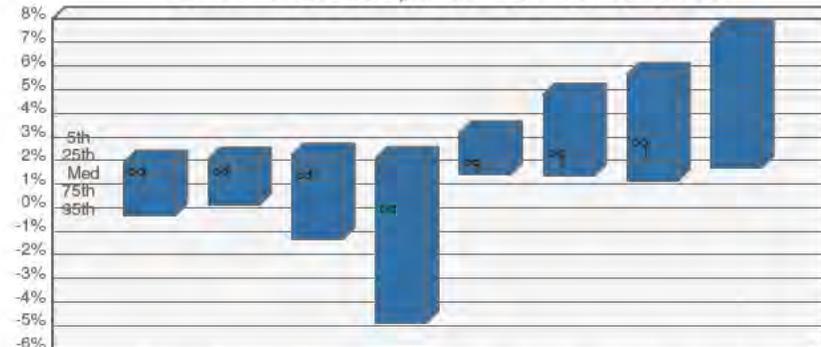
Excess Return:	0.18	Information Ratio:	1.10
Excess Risk:	0.16	T-Stat:	2.46

Value-Added Analysis vs Benchmark



■ Quarterly NOF Value Added vs. Bloomberg Aggregate
— Cumulative Value Added

Performance Comparison vs Peer Universe*



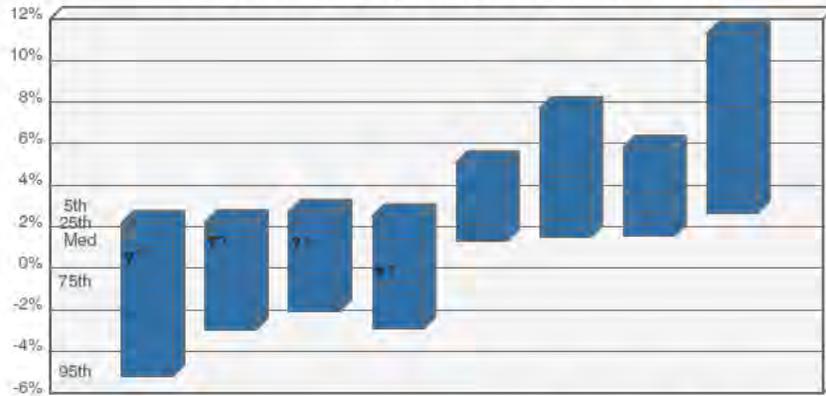
	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
∞ NISA	1.61 (17)	1.61 (42)	1.43 (66)	0.03 (68)	1.99 (40)	2.41 (41)	2.87 (35)	
1 Bloomberg Aggr	1.64 (14)	1.65 (37)	1.49 (61)	0.01 (69)	1.76 (63)	2.06 (62)	2.52 (55)	
Median	1.23	1.56	1.64	0.53	1.91	2.26	2.64	4.01
Number of Funds	336	334	331	331	329	325	313	271

*Compass Total Returns of Active Core Fixed Income Portfolios Universe - Gross of Fees



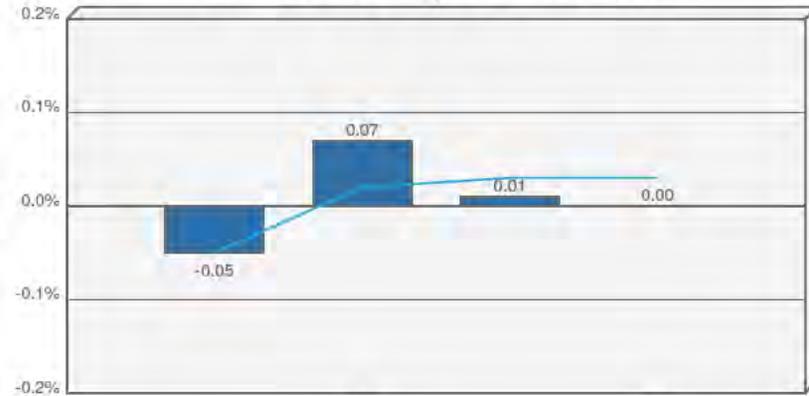
Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 BNY IG Credit
 December 31, 2018

Performance Comparison vs Peer Universe*



	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
▼ BNY IG Credit	0.76 (57)	1.50 (50)	1.49 (57)	0.05 (65)				
1 Bloomberg Int	0.75 (57)	1.48 (50)	1.40 (59)	0.01 (65)				
Median	1.06	1.50	1.75	0.79	2.14	2.37	2.73	4.62
Number of Funds	353	353	350	350	348	346	329	288

Value-Added Analysis vs Benchmark



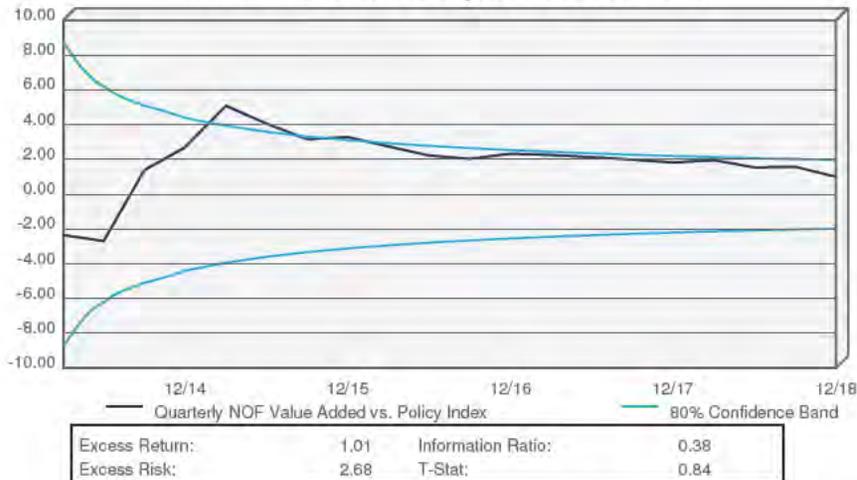
■ Quarterly NOF Value Added vs. Bloomberg Int Credit
 — Cumulative Value Added

*Compass Total Returns of Active Intermediate Fixed Income Portfolios Universe - Gross of Fees



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Manulife Asset Mgmt
 December 31, 2018

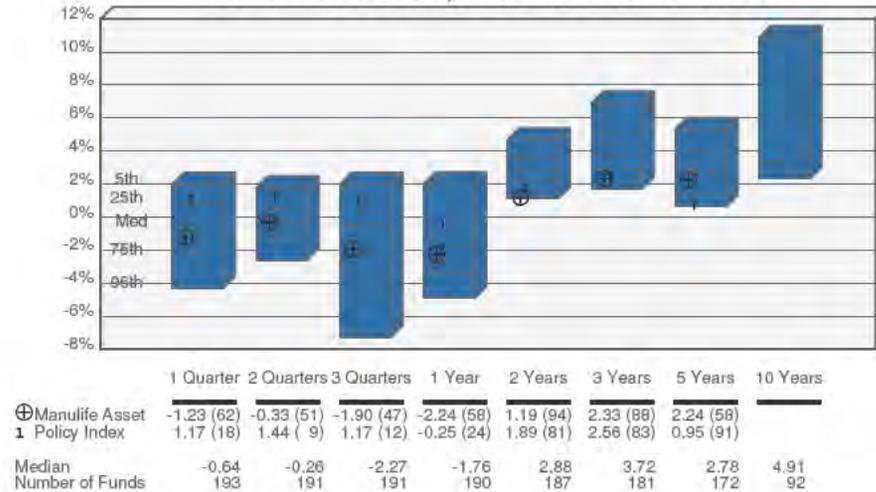
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

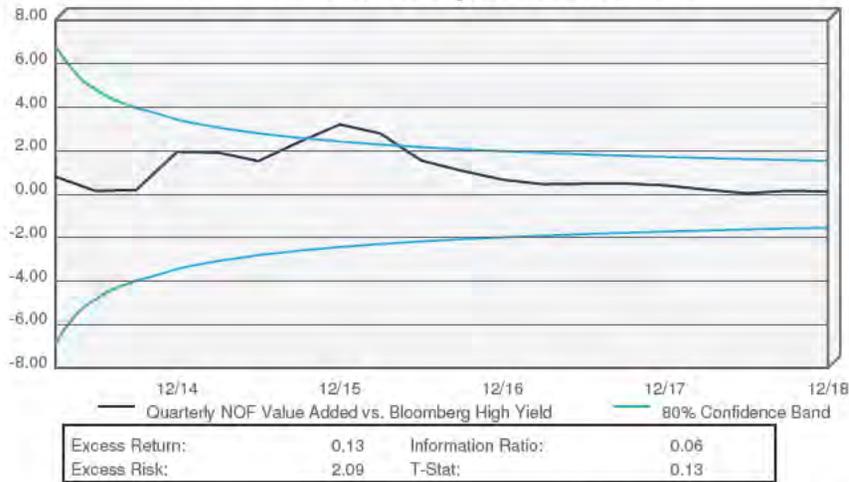


*Compass Total Returns of Active Global Intl Fixed Portfolios Universe - Gross of Fees

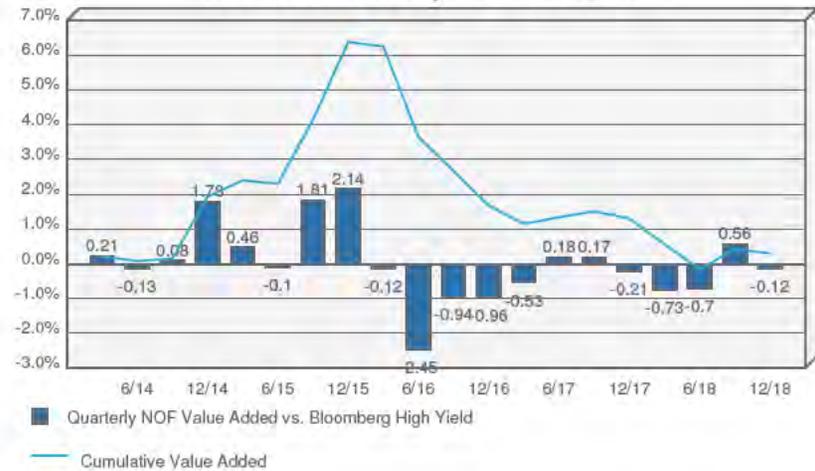


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Columbia
 December 31, 2018

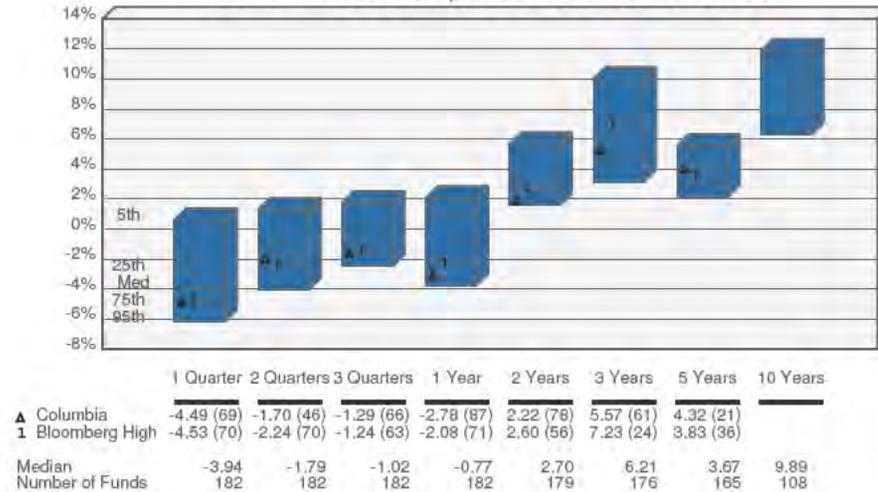
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

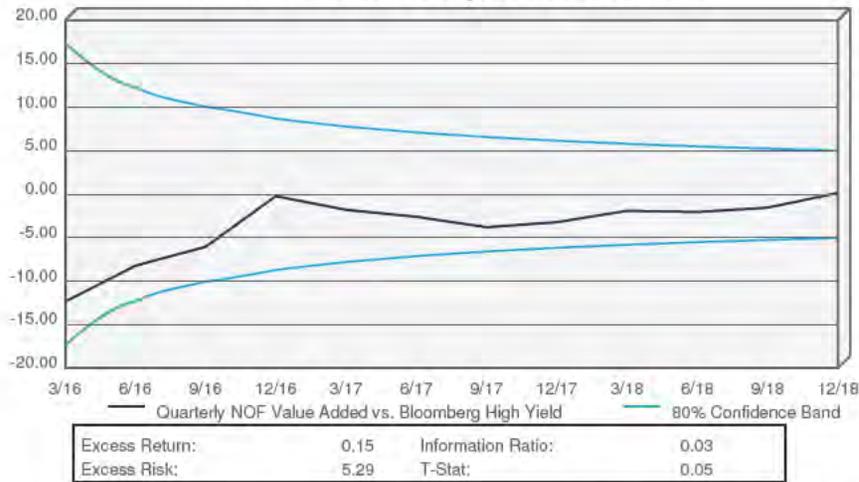


*Compass Total Returns of Active High Yield Fixed Income Portfolios Universe - Gross of Fees

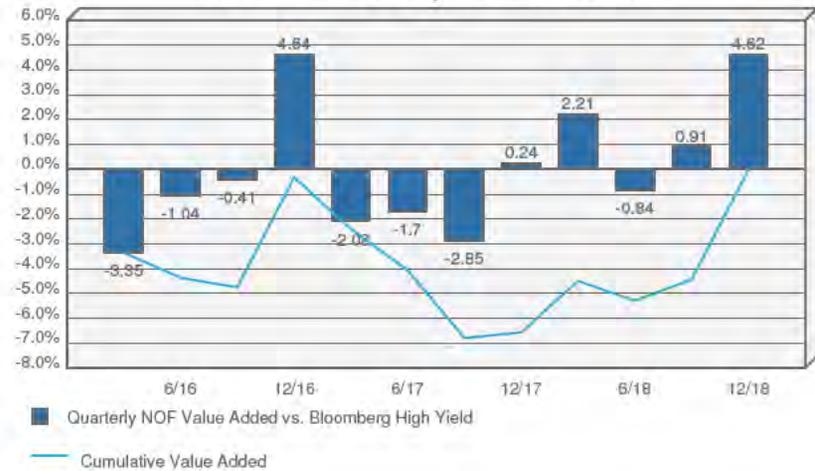


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Marathon Bluegrass
 December 31, 2018

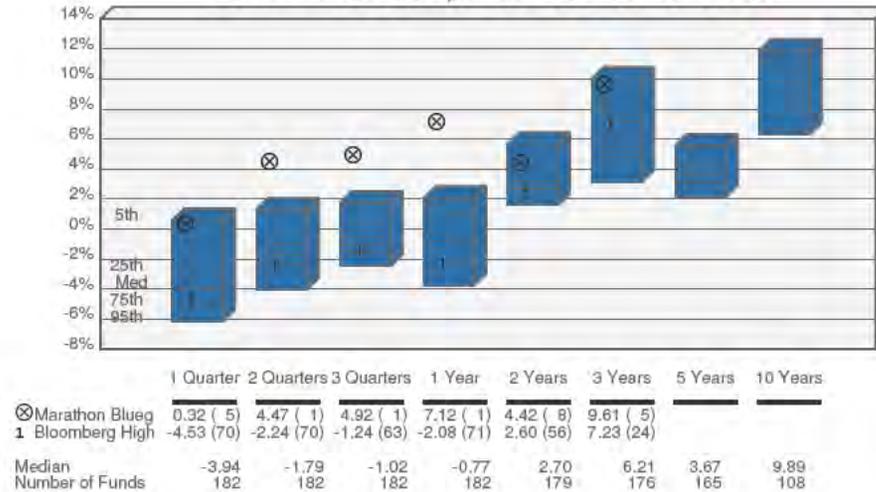
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*



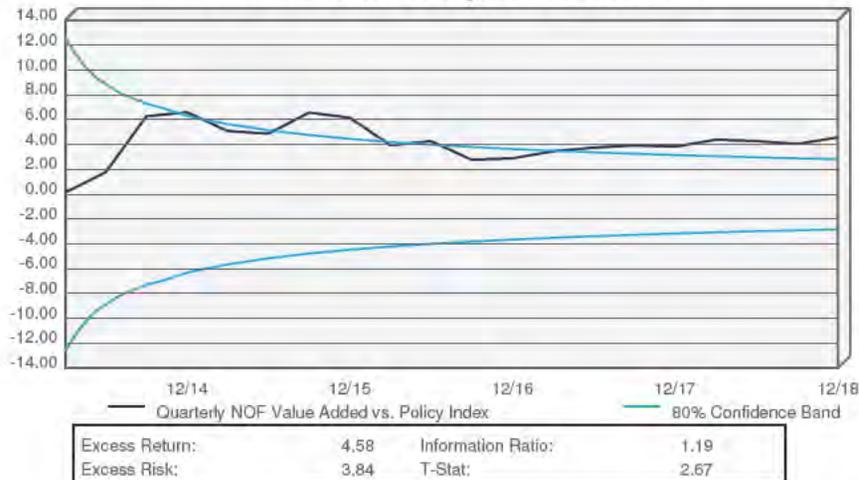
*Compass Total Returns of Active High Yield Fixed Income Portfolios Universe - Gross of Fees



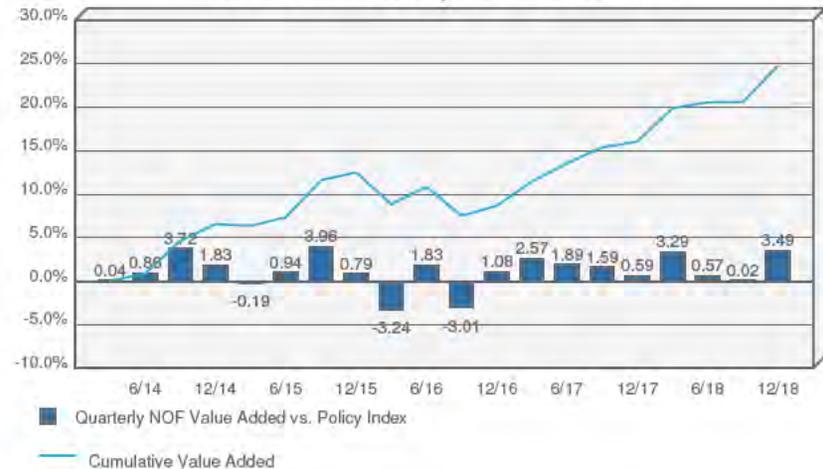
Wilshire Consulting INVESTMENT MANAGER ANALYSIS

Waterfall
December 31, 2018

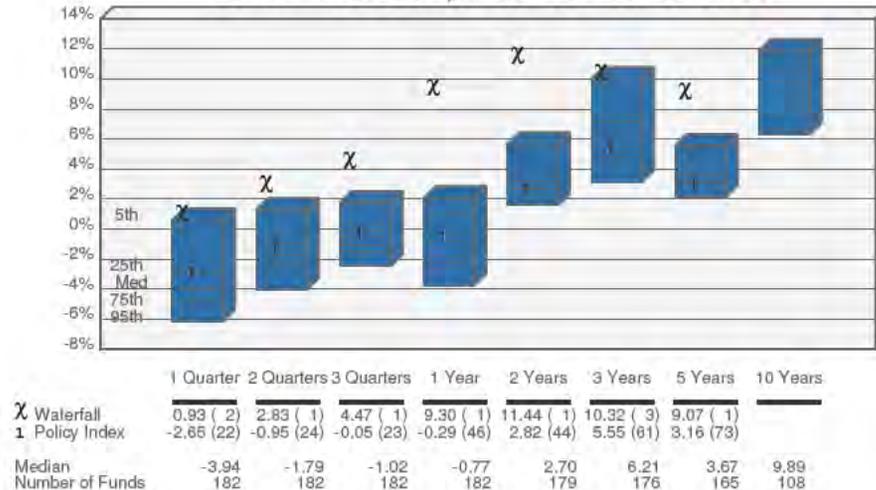
Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

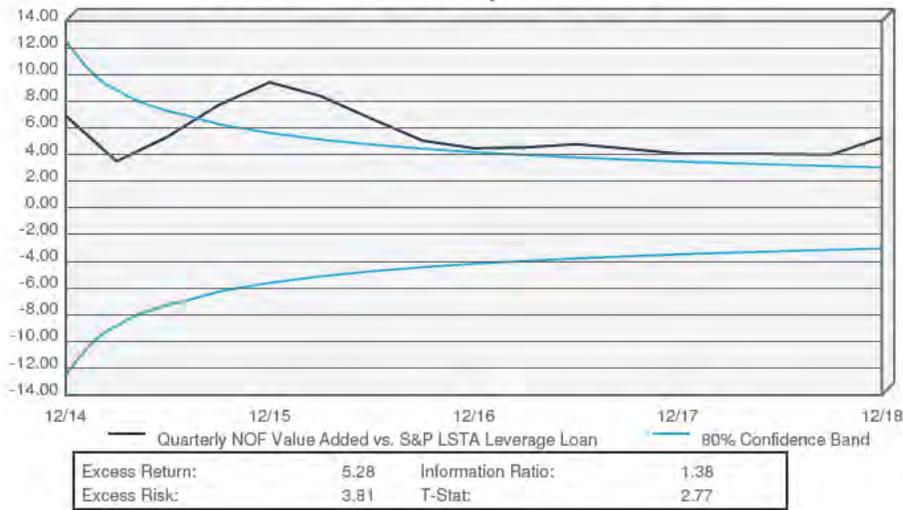


*Compass Total Returns of Active High Yield Fixed Income Portfolios Universe - Gross of Fees



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Cerberus Capital Mgmt
 December 31, 2018

Cumulative Skill Analysis vs Benchmark



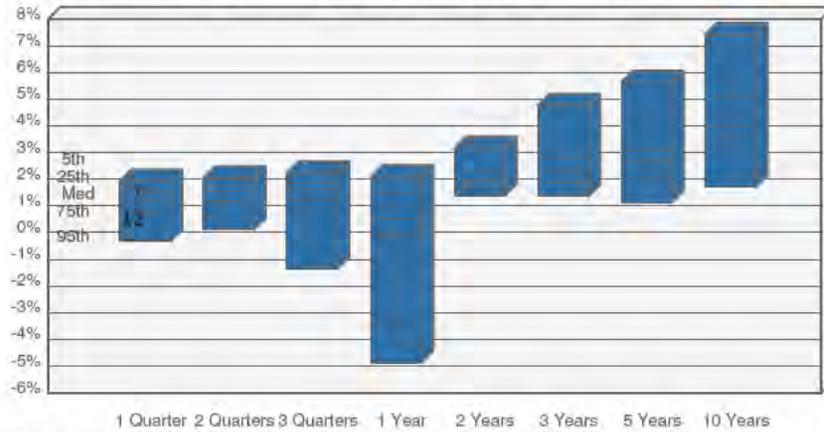
Value-Added Analysis vs Benchmark





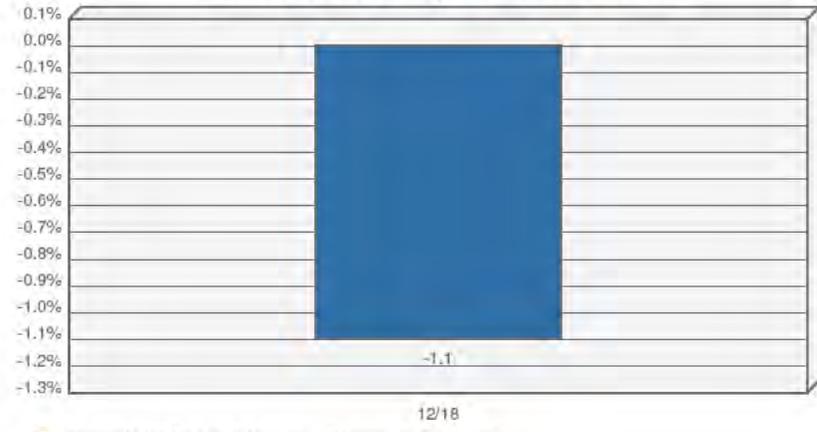
Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Lord Abbett
 December 31, 2018

Performance Comparison vs Peer Universe*



	1 Quarter	2 Quarters	3 Quarters	1 Year	2 Years	3 Years	5 Years	10 Years
Ω Lord Abbett	0.55 (85)							
1 10Bloomberg Ag	1.64 (14)							
Median	1.23	1.56	1.64	0.53	1.91	2.26	2.64	4.01
Number of Funds	335	334	331	331	329	325	313	271

Value-Added Analysis vs Benchmark



■ Quarterly NOF Value Added vs. 10Bloomberg Aggregate
 — Cumulative Value Added

*Compass Total Returns of Active Core Fixed Income Portfolios Universe - Gross of Fees



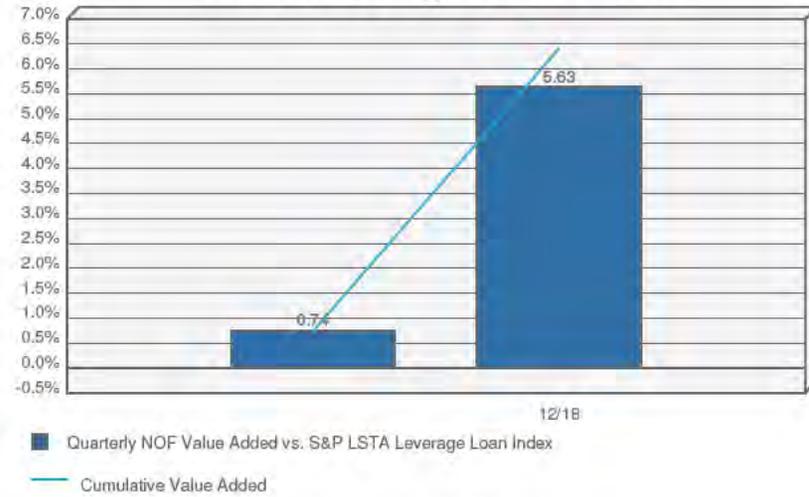
Wilshire Consulting

INVESTMENT MANAGER ANALYSIS

Arrowmark

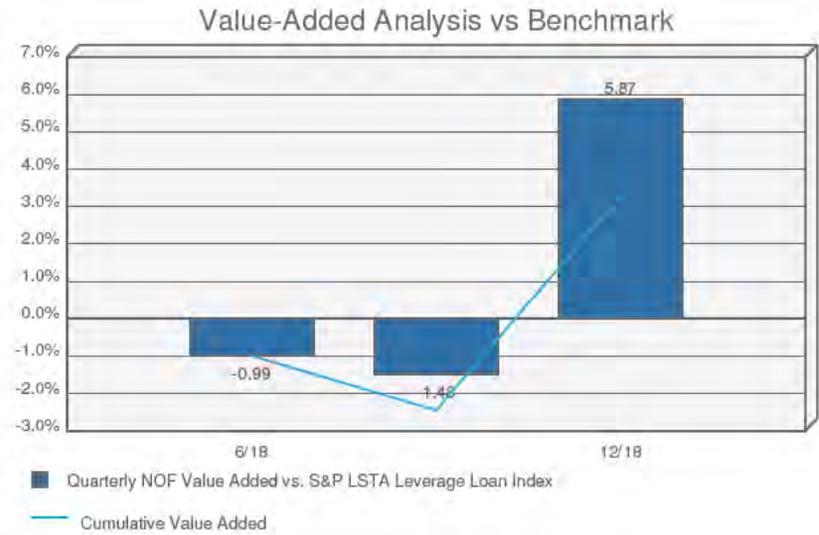
December 31, 2018

Value-Added Analysis vs Benchmark





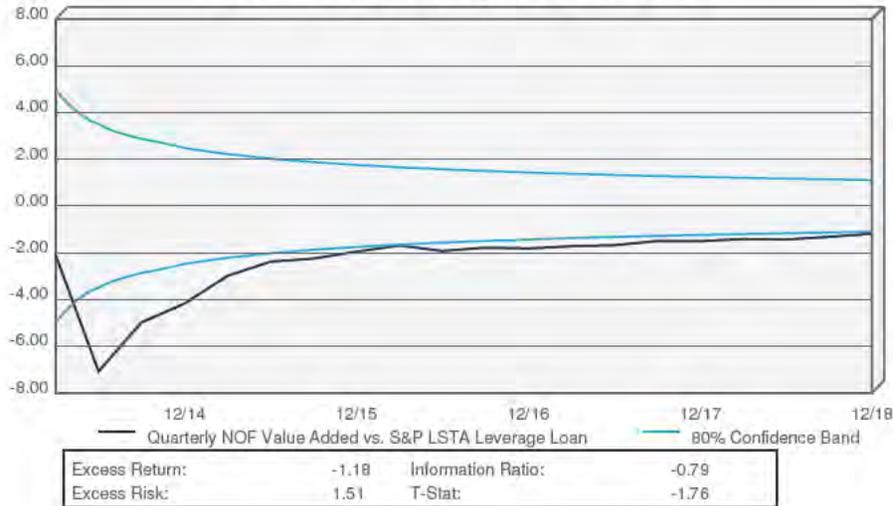
Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
BSP Private Credit
December 31, 2018





Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Shenkman Capital
 December 31, 2018

Cumulative Skill Analysis vs Benchmark

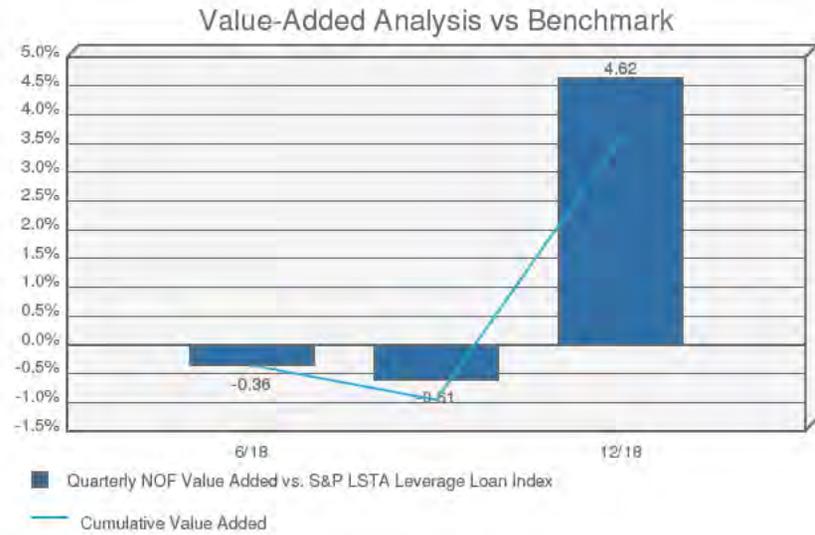


Value-Added Analysis vs Benchmark





Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
White Oak Yield Spectrum
December 31, 2018





Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

Fixed Income Composite

December 31, 2018

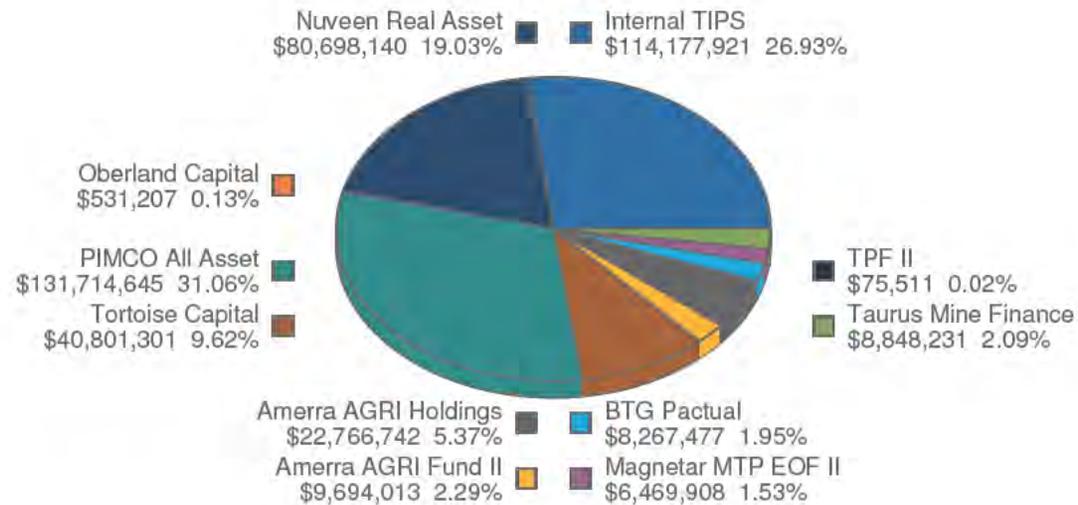
	Quarter Start	Quarter End	Percent	Description
Policy Index	9/92	6/17	100.00	Blended Fixed Benchmark
	9/17	12/18	50.00	Bloomberg Universal
			50.00	Bloomberg High Yield
Bloomberg Global Aggregate	9/92	12/18	100.00	Bloomberg Global Aggregate



REAL RETURN



Wilshire Consulting
MANAGER ALLOCATION
 Real Return Composite
 As of December 31, 2018





Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Internal TIPS									
Net of Fee Return	-0.03	-0.20	0.35	0.01	1.96	1.83	3.68	9/30/03	4.08
Bloomberg 1-10 Yrs TIPS	-0.05	-0.47	0.15	-0.25	1.87	1.54	3.56	9/30/03	3.79
Value Added	0.02	0.27	0.20	0.27	0.09	0.29	0.12	9/30/03	0.30
PIMCO All Asset									
Net of Fee Return	-3.30	-2.97	-5.27	-2.97	7.70	2.94		12/31/11	4.53
Bloomberg 1-10 Yrs TIPS	-0.05	-0.47	0.15	-0.25	1.87	1.20		12/31/11	0.73
Value Added	-3.25	-2.51	-5.41	-2.72	5.83	1.75		12/31/11	3.79
Tortoise Capital									
Net of Fee Return	-16.21	-13.78	-4.42	-13.77	-1.12	-4.09		9/30/09	9.25
Alerian MLP	-17.30	-11.86	-1.46	-12.42	-1.06	-7.31		9/30/09	5.57
Value Added	1.08	-1.92	-2.96	-1.35	-0.06	3.21		9/30/09	3.68
Nuveen Real Asset									
Net of Fee Return	-5.19	-3.88	-2.11	-4.92	5.59			3/31/15	3.09
Policy Index	-5.27	-5.47	-2.50	-6.22	4.73			3/31/15	2.73
Value Added	0.08	1.59	0.39	1.30	0.87			3/31/15	0.36
Amerra AGRI Fund II									
Net of Fee Return	1.44	0.01	-2.30	-3.07	0.04	4.46		12/31/12	3.71
Amerra AGRI Holdings									
Net of Fee Return	-0.52	-2.33	-2.86	-3.98	-1.79			9/30/15	-1.76
BTG Pactual									
Net of Fee Return	4.97	-2.37	-2.66	-6.76	-6.20			12/31/14	-9.14



PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

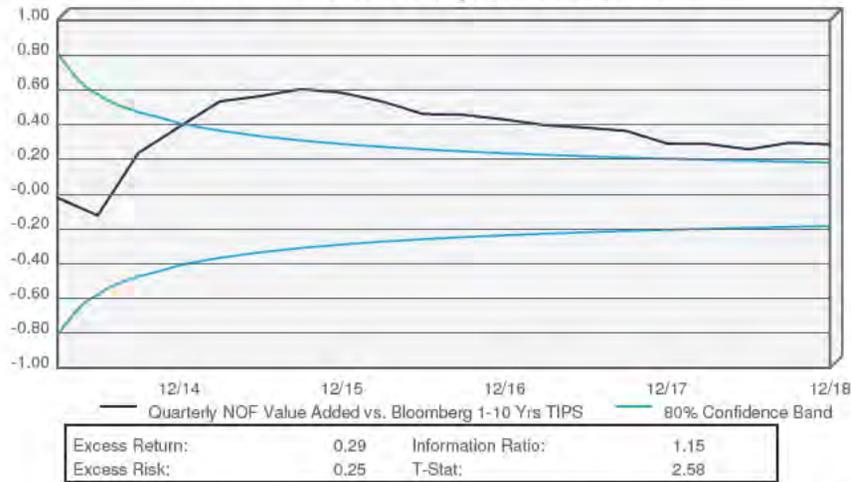
	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Magnetar MTP EOF II Net of Fee Return	2.83	6.26	5.92	9.58	3.61			9/30/15	3.33
Oberland Capital Net of Fee Return	23.41							9/30/18	23.41
Taurus Mine Finance Net of Fee Return	2.21	9.51	9.86	14.24	17.72			3/31/15	14.09
TPF II Net of Fee Return	-0.29	-0.62	-0.91	-1.19	-7.83	-1.93	-2.33	9/30/08	-3.50
Real Return Composite Net of Fee Return	-3.60	-3.14	-3.06	-3.38	4.40	2.08		6/30/11	2.75
Real Return Index (I)	-2.76	-2.42	-1.07	-2.66	2.56	1.42		6/30/11	2.10
Value Added	-0.84	-0.71	-1.99	-0.73	1.84	0.66		6/30/11	0.65



Wilshire Consulting INVESTMENT MANAGER ANALYSIS

Internal TIPS
December 31, 2018

Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark



Performance Comparison vs Peer Universe*

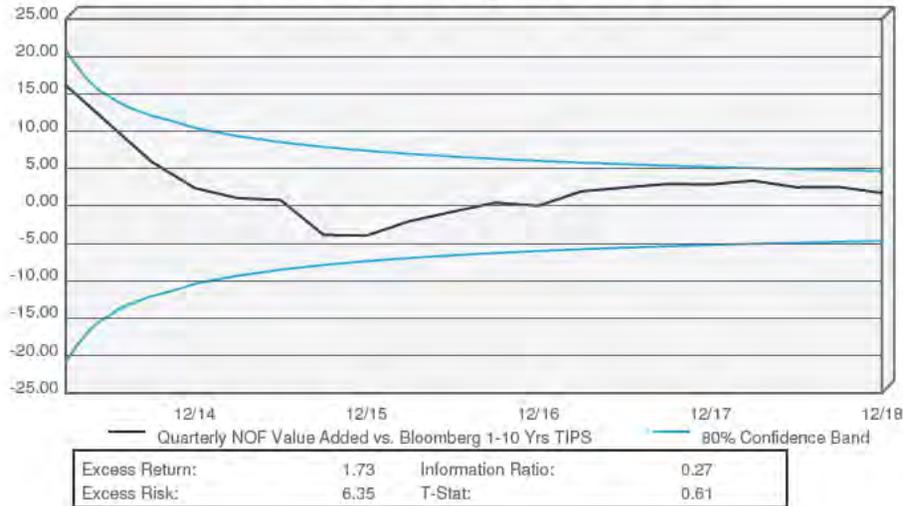


*Compass Total Returns of Active TIPS Portfolios Universe - Gross of Fees



Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 PIMCO All Asset
 December 31, 2018

Cumulative Skill Analysis vs Benchmark



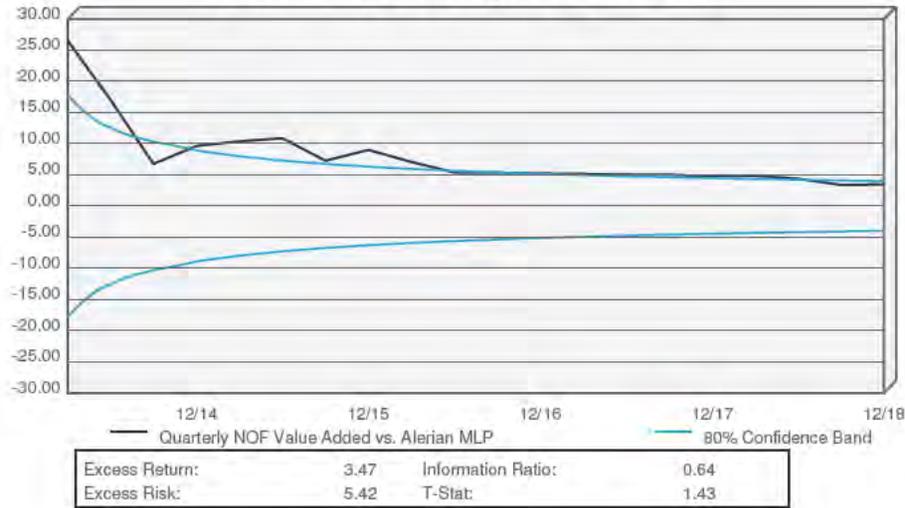
Value-Added Analysis vs Benchmark



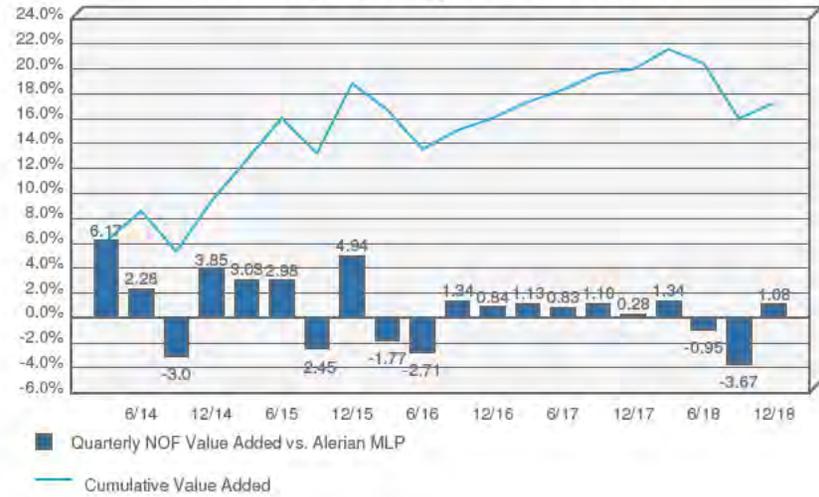


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Tortoise Capital
 December 31, 2018

Cumulative Skill Analysis vs Benchmark



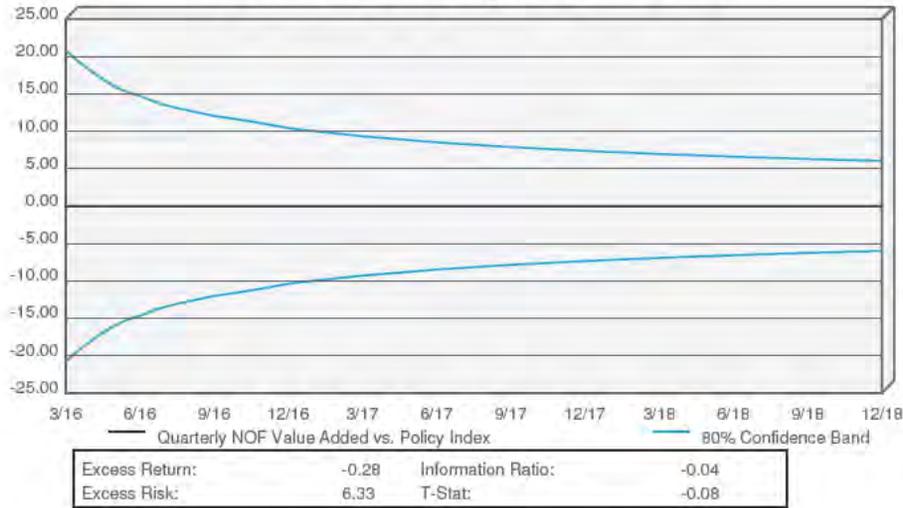
Value-Added Analysis vs Benchmark



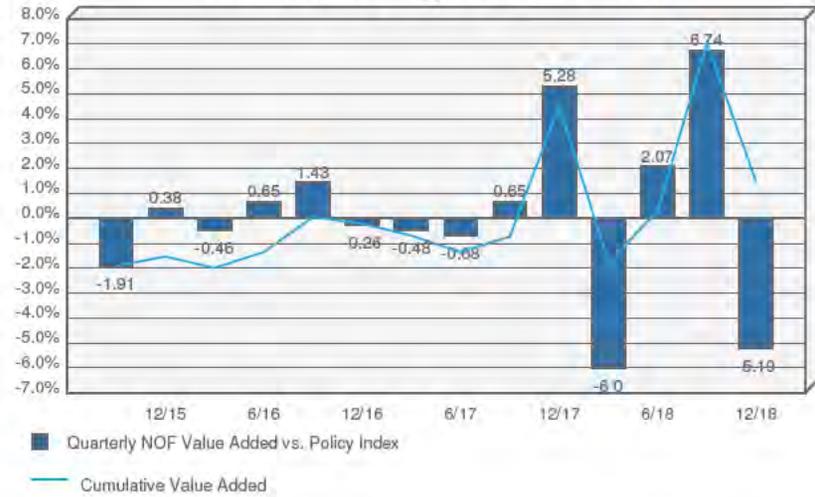


Wilshire Consulting
INVESTMENT MANAGER ANALYSIS
 Nuveen Real Asset
 December 31, 2018

Cumulative Skill Analysis vs Benchmark



Value-Added Analysis vs Benchmark





Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

Real Return Composite

December 31, 2018

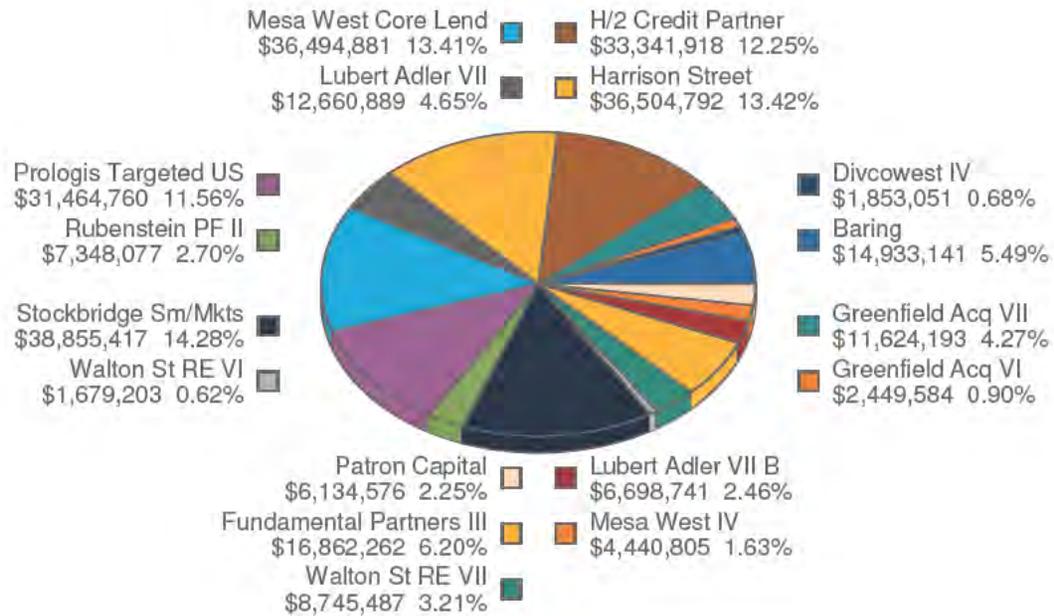
	Quarter Start	Quarter End	Percent	Description
Real Return Index (I)	9/11	12/18	100.00	Real Return Index (I)



REAL ESTATE



Wilshire Consulting
MANAGER ALLOCATION
 Real Estate Composite
 As of December 31, 2018





Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Divcowest IV Net of Fee Return	2.68	10.29	15.69	28.88	27.42			3/31/14	24.08
Greenfield Acq VI Net of Fee Return	-0.39	-11.51	-8.49	-19.88	-3.61	4.40		12/31/12	5.52
Greenfield Acq VII Net of Fee Return	0.45	5.68	6.40	12.94	13.54			6/30/14	11.77
H/2 Credit Partner Net of Fee Return	-0.70	0.47	1.38	1.44	6.11	5.39		6/30/11	5.76
Harrison Street Net of Fee Return	1.78	5.32	7.36	9.92	10.26	9.95		6/30/12	8.75
Lubert Adler VII Net of Fee Return	0.23	3.19	6.72	8.28	7.20			6/30/14	-1.35
Mesa West Core Lend Net of Fee Return	1.88	5.19	6.90	8.73	7.80	7.07		6/30/13	6.93
Prologis Targeted US Net of Fee Return	3.36	8.59	14.13	18.48	17.79			9/30/14	15.66
Rubenstein PF II Net of Fee Return	3.91	8.96	12.61	16.11	10.15	16.51		6/30/13	14.16
Stockbridge Sm/Mkts Net of Fee Return	3.47	5.14	6.93	8.94	8.98			6/30/14	9.72



Wilshire Consulting
PERFORMANCE COMPARISON
 Trailing Returns
 Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Walton St RE VI Net of Fee Return	2.20	4.48	6.90	9.40	4.05	8.18		6/30/09	-17.24
Walton St RE VII Net of Fee Return	-0.08	0.18	1.97	4.52	9.42	11.99		6/30/13	11.96
Fundamental Partners III Net of Fee Return	3.34	5.11	5.12	6.76				6/30/17	5.75
Lubert Adler VII B Net of Fee Return	0.37	2.50	4.11	3.54				6/30/17	-0.47
Mesa West IV Net of Fee Return	2.61	5.05	6.67	9.04				3/31/17	5.35
Patron Capital Net of Fee Return	2.80	5.15	4.48	25.91				9/30/16	1.42
Real Estate Composite Net of Fee Return	1.83	4.55	6.66	9.08	9.79	9.16		6/30/09	9.22
NCREIF ODCE NOF 1 Quarter Lag	1.87	3.71	5.76	7.71	7.83	9.71		6/30/09	7.85
Value Added	-0.04	0.84	0.90	1.36	1.96	-0.56		6/30/09	1.36



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

Real Estate Composite

December 31, 2018

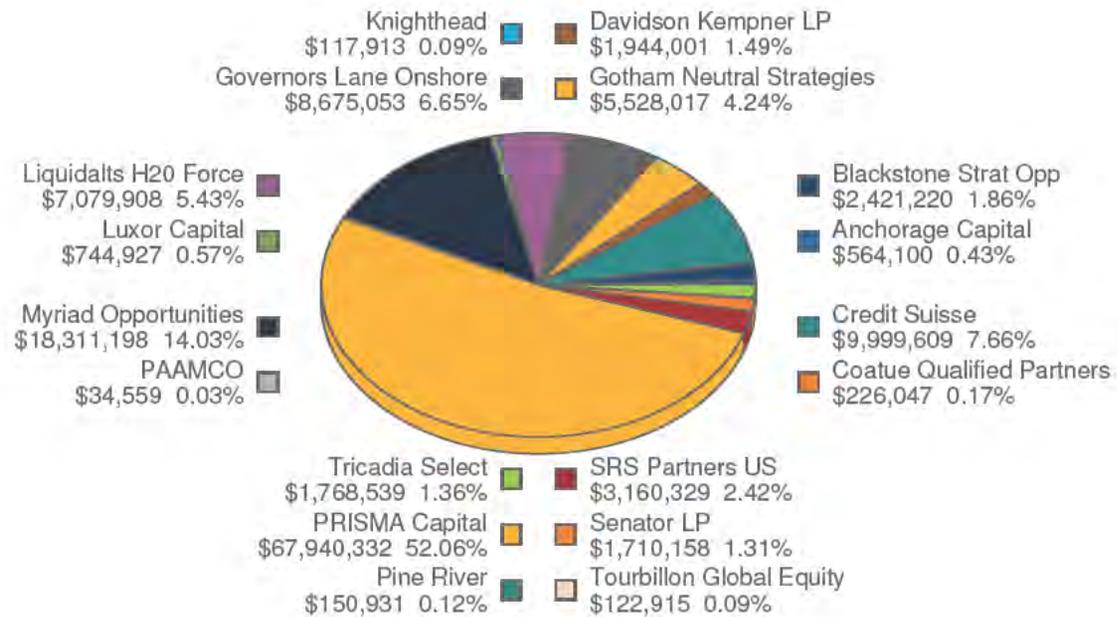
	Quarter Start	Quarter End	Percent	Description
NCREIF ODCE NOF 1 Quarter Lag	9/84	12/18	100.00	NCREIF ODCE NOF 1 Quarter Lag



ABSOLUTE RETURN



Wilshire Consulting
MANAGER ALLOCATION
 Absolute Return Composite
 As of December 31, 2018





Wilshire Consulting

PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Anchorage Capital Net of Fee Return	0.48	2.39	3.04	3.69				9/30/16	5.66
Blackstone Strat Opp Net of Fee Return	0.35	1.88	4.25	6.64				9/30/17	6.39
Coatue Qualified Partners Net of Fee Return	0.00	0.00	2.63	8.58	12.46			6/30/15	12.43
Credit Suisse Net of Fee Return	1.98	3.55	5.50	7.11				6/30/17	7.14
Davidson Kempner LP Net of Fee Return	0.00	0.76	0.28	2.33				3/31/16	5.83
Gotham Neutral Strategies Net of Fee Return	0.25	-0.92	-1.22	1.39				3/31/17	-1.90
Governors Lane Onshore Net of Fee Return	-5.31	-3.53	-4.92	-5.05				3/31/17	-1.57
Knighthead Net of Fee Return	0.00	-0.08	0.17	1.63	5.26	2.03		12/31/13	2.03
Liquidalts H20 Force Net of Fee Return	3.08	4.84	1.65	4.93				9/30/16	6.47
Luxor Capital Net of Fee Return	9.47	9.75	10.70	18.27	14.35			3/31/14	3.42



Wilshire Consulting

PERFORMANCE COMPARISON

Trailing Returns

Periods Ended December 31, 2018

	Quarter	2 Quarters	3 Quarters	1 Year	3 Years	5 Years	10 Years	Incept Date	Incept Ret
Myriad Opportunities Net of Fee Return	-2.24	-6.04	-6.54	-5.31				6/30/16	4.88
PAAMCO Net of Fee Return								9/30/11	
Pine River Net of Fee Return								6/30/14	
PRISMA Capital Net of Fee Return	-1.17	-0.34	0.45	2.83	2.05	2.37		9/30/11	3.63
Senator LP Net of Fee Return	-8.63	-7.82	-6.27	-8.87				9/30/16	1.51
SRS Partners US Net of Fee Return	7.64	-0.98	2.05	2.47				9/30/17	4.41
Tourbillon Global Equity Net of Fee Return	-4.13	-5.24	0.02	-5.65	-9.36			12/31/15	-9.36
Tricadia Select Net of Fee Return	-3.19	-8.63	-21.58	-20.87				9/30/17	-19.75
Absolute Return Composite Net of Fee Return	-1.12	-0.97	-0.41	1.16	2.05	2.54		3/31/10	3.73
HFRI FOF Div (1 Month Lag)	-3.16	-2.81	-2.39	-0.97	1.53	2.01		3/31/10	2.54
Value Added	2.03	1.84	1.97	2.12	0.52	0.54		3/31/10	1.19



Wilshire Consulting

CUSTOM BENCHMARK SPECIFICATION

Absolute Return Composite

December 31, 2018

	Quarter Start	Quarter End	Percent	Description
HFRI FOF Div (1 Month Lag)	6/10	12/18	100.00	HFRI FOF Div (1 Month Lag)

KENTUCKY RETIREMENT SYSTEMS						
Investment Fees and Expenses						
For the Year Ended December 31, 2018						
Pension						
	2019			2018		
	FYTD Fees	% of MV	Market Value	FYTD Fees	% of MV	Market Value
Absolute Return	\$ 2,056,956	0.65%	\$ 318,045,095	\$ 6,408,177	0.79%	\$ 816,074,450
Investment Adv so y Fees	1,721,674			3,922,298		
Pe fo mance Fees	335,282			2,485,879		
M scellaneous Fees and Expenses	-			-		
Fixed Income	492,592	0.02%	2,028,643,697	3,811,710	0.15%	2,553,675,583
Investment Adv so y Fees	485,130			4,534,970		
Pe fo mance Fees	-			(1,107,089)		
M scellaneous Fees and Expenses	-			383,829		
Opportunistic	-	0.00%	96,028,779	-	#DIV/0!	
Investment Adv so y Fees	-			-		
Pe fo mance Fees	-			-		
M scellaneous Fees and Expenses	-			-		
Private Equity	18,577,657	1.49%	1,246,960,042	20,816,311	1.74%	1,198,554,412
Investment Adv so y Fees	3,850,582			4,521,681		
Pe fo mance Fees	12,591,683			14,322,798		
M scellaneous Fees and Expenses	2,135,392			1,971,832		
Public Equity	4,362,200	0.10%	4,182,079,494	4,879,720	0.08%	5,955,255,061
Investment Adv so y Fees	4,251,612			4,764,555		
M scellaneous Fees and Expenses	110,588			215,165		
Real Estate	7,459,466	1.56%	478,628,848	6,423,695	1.57%	407,938,736
Investment Adv so y Fees	2,815,951			3,115,749		
Pe fo mance Fees	4,132,462			2,004,086		
M scellaneous Fees and Expenses	511,053			1,303,860		
Real Return	4,220,118	0.42%	1,000,858,671	3,814,180	0.36%	1,047,571,071
Investment Adv so y Fees	2,517,600			3,021,213		
Pe fo mance Fees	1,068,887			541,628		
M scellaneous Fees and Expenses	633,631			251,339		
Specialty Credit Fixed Income	8,177,280	0.43%	1,890,886,507	-		
Investment Adv so y Fees	5,061,602			-		
Pe fo mance Fees	2,967,019			-		
M scellaneous Fees and Expenses	148,659			-		
Cash	1,277,861	0.24%	533,403,599	1,164,496		374,611,068
Consult na	364,653			349,053		
T rustee	601,085			642,734		
M scellaneous Fees and Expenses	312,123			172,709		
Total Investment Mgmt Fees	46,624,131	0.40%	11,775,534,733	47,318,289	0.38%	12,353,680,381

KENTUCKY RETIREMENT SYSTEMS						
Investment Fees and Expenses						
For the Year Ended December 31, 2018						
Insurance						
	2019			2018		
	FYTD Fees	% of MV	Market Value	FYTD Fees	% of MV	Market Value
Absolute Return	\$ 855,985	0.66%	\$ 130,499,754	\$ 2,683,997	0.82%	\$ 328,682,652
Investment Adv so y Fees	711,861			1,559,386		
Pe fo mance Fees	144,124			1,124,611		
M scellaneous Fees and Expenses	-			-		
Fixed Income	164,294	0.02%	804,291,091	1,517,869	0.15%	993,498,178
Investment Adv so y Fees	161,297			1,754,417		
Pe fo mance Fees	-			(402,022)		
M scellaneous Fees and Expenses	2,997			265,474		
Opportunistic	-	0.00%	48,898,446	-	#DIV/0!	
Investment Adv so y Fees	-			-		
Pe fo mance Fees	-			-		
M scellaneous Fees and Expenses	-			-		
Private Equity	9,555,024	1.69%	566,696,034	9,009,287	1.85%	486,341,420
Investment Adv so y Fees	2,371,038			2,478,499		
Pe fo mance Fees	6,279,978			5,646,054		
M scellaneous Fees and Expenses	904,008			884,734		
Public Equity	1,592,159	0.09%	1,854,320,228	2,073,892	0.08%	2,563,193,877
Investment Adv so y Fees	1,543,868			2,025,514		
M scellaneous Fees and Expenses	48,291			48,378		
Real Estate	3,055,095	1.54%	197,814,172	2,700,035	1.60%	168,416,589
Investment Adv so y Fees	1,190,349			1,312,254		
Pe fo mance Fees	1,670,511			827,404		
M scellaneous Fees and Expenses	194,235			560,377		
Real Return	1,763,648	0.42%	424,045,095	1,619,827	0.36%	443,867,676
Investment Adv so y Fees	1,080,102			1,245,423		
Pe fo mance Fees	388,343			206,938		
M scellaneous Fees and Expenses	295,203			107,466		
Specialty Credit Fixed Income	3,349,877	0.43%	775,830,818	-		
Investment Adv so y Fees	2,072,325			-		
Pe fo mance Fees	1,204,752			-		
M scellaneous Fees and Expenses	72,799			-		
Cash	670,738	0.40%	166,223,396	619,734	0.60%	102,713,547
Consult na	153,050			141,109		
T rustee	413,059			409,873		
M scellaneous Fees and Expenses	104,629			68,752		
Total Investment Mgmt Fees	\$ 21,006,820	0.42%	4,968,619,034	\$ 20,224,641	0.40%	5,086,713,939

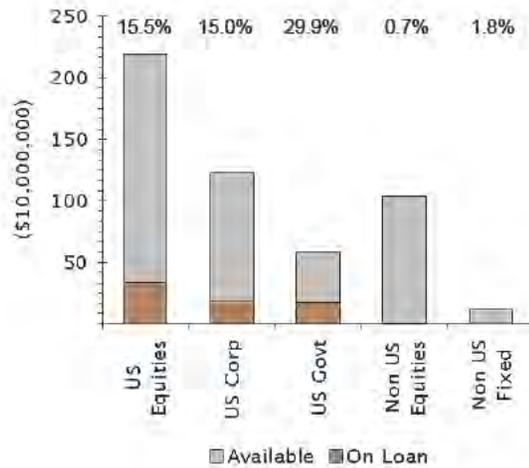


**Global Securities Lending
Executive Lending Summary**

As of 12/31/2018

Report ID: **GSL601**
Reporting Currency: **USD**

Lending Utilization 13.7%

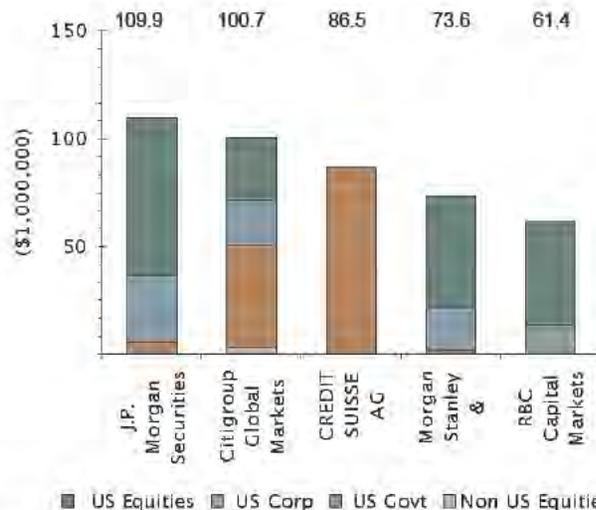


Loan Type	Daily Avg	Volumes		Collateral
	Return (BP)	Collateral	Market	Percent
US Equities	69.9	347,970,336	339,923,177	102.4%
US Corp	91.4	188,111,659	183,460,011	102.5%
US Govt	61.2	177,209,016	173,630,329	102.1%
Non US Equities	206.7	7,694,874	7,277,218	105.7%
Non US Fixed	131.1	2,165,305	2,031,828	106.6%
Totals	75.0	723,151,190	706,322,564	102.4%

Asset Class	Earnings By Asset Class	
	Daily Earnings	MTD Earnings
Equity	4,698.36	103,969.41
Corporate	4,102.52	48,023.94
TIPS	622.39	10,980.62
Exchange Traded	1,430.44	10,855.14
US T-Bills	2,014.32	10,425.67
US T-Notes	136.86	2,033.56
Sovereign	38.26	490.28
US T-Bonds	55.74	365.37
Agencies/Other Gvt	.00	110.39
Earnings Total	13,098.89	187,254.38

Loan Type	Cash	Non Cash
	Collateral	Collateral
US Equities	226,157,709	121,812,627
US Corp	181,229,040	6,882,620
US Govt	19,043,361	158,165,655
Non US Equities	3,348,819	4,346,055
Non US Fixed	2,165,305	0
Totals	431,944,233	291,206,957

Top 5 Borrowers - By Loan Type



Top Ten Daily Earning Securities

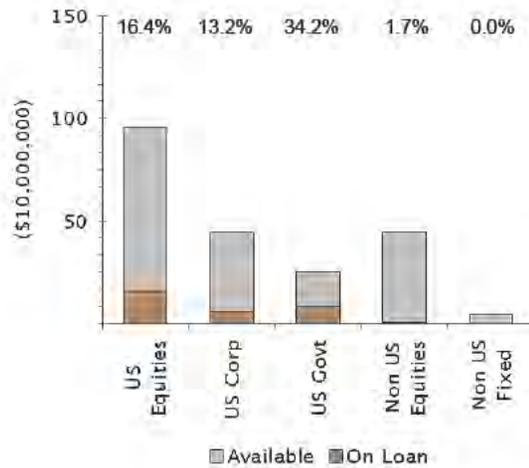
	Avg Daily Rebate Rate	Daily Total	MTD Total
ISHARES CORE S&P MIDCAP ETF	2.3000	1,430.43	10,855.04
US TREASURY BILLDTD 09/13/2018 0.000% 03/14/2019	.2909	1,350.85	3,986.26
US TREASURY BILLDTD 01/04/2018 0.000% 01/03/2019	.0000	663.47	2,193.35
US TREASURY INFLATION INDEXED NOTES2 1/8% 1/15/2019	.0000	425.50	916.58
BAOZUN INCADR	1.4470	208.79	5,575.75
STARFRUIT FINCO BV / STAR 144ASR UNSECURED 144A	-1.2883	179.13	4,202.57
HERSHA HOSPITALITY TRUSTPFD 6.500% SER D	-8.0000	171.97	5,893.41
SAAB AB	-1.0965	161.17	4,846.43
ANTERO MIDSTREAM PARTNERS LP	1.1250	157.94	4,479.75
US TREASURY INFLATION INDEXED NOTES1/8% 7/15/2022	.0000	143.79	4,454.60

**Global Securities Lending
 Executive Lending Summary**

As of 12/31/2018

Report ID: **GSL601**
 Reporting Currency: **USD**

Lending Utilization 14.4%

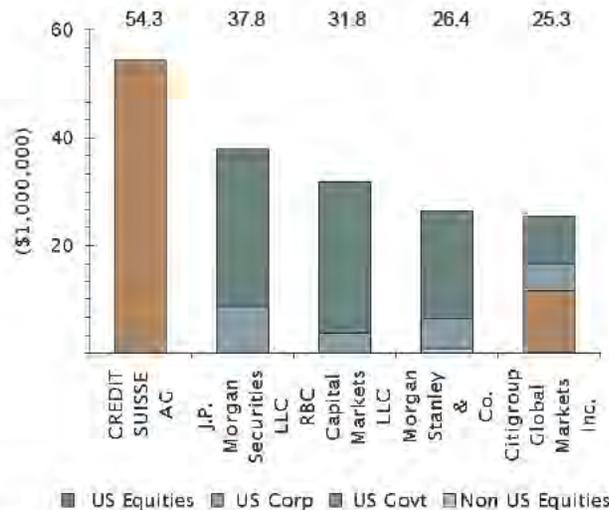


Loan Type	Daily Avg Return (BP)	Volumes		Collateral Percent
		Collateral	Market	
US Equities	70.0	161,496,795	157,681,939	102.4%
US Corp	92.1	60,194,476	58,694,201	102.6%
US Govt	45.1	88,434,326	86,643,656	102.1%
Non US Equities	102.5	8,296,663	7,791,837	106.5%
Totals	68.1	318,422,261	310,811,632	102.4%

Asset Class	Earnings By Asset Class	
	Daily Earnings	MTD Earnings
Equity	1,978.42	45,495.76
Corporate	1,308.80	15,817.30
US T-Bills	688.77	3,667.36
Exchange Traded	892.16	3,546.73
TIPS	163.88	3,211.26
US T-Notes	50.30	684.55
US T-Bonds	37.85	142.79
Agencies/Other Gvt	.00	43.65
Earnings Total	5,120.18	72,609.40

Loan Type	Cash Collateral	Non Cash Collateral
US Equities	106,333,433	55,163,362
US Corp	59,811,712	382,764
US Govt	10,765,996	77,668,330
Non US Equities	3,915,797	4,380,866
Totals	180,826,939	137,595,322

Top 5 Borrowers - By Loan Type



Top Ten Daily Earning Securities

Security	Avg Daily Rebate Rate	Daily Total	MTD Total
ISHARES CORE S&P MIDCAP ETF	2.3000	892.16	3,546.68
US TREASURY BILLDTD 09/13/2018 0.000% 03/14/2019	1.3662	386.98	1,256.67
US TREASURY BILLDTD 07/19/2018 0.000% 01/17/2019	.0000	297.73	817.88
BAOZUN INCADR	1.5000	103.45	2,404.62
US TREASURY INFLATION INDEXED NOTES1/8% 7/15/2022	.0000	78.96	1,577.41
PHILLIPS 66 PARTNERS LP	1.6250	68.44	1,483.59
SIRIUS XM HOLDINGS INC	-5.5943	58.72	1,129.57
ANTERO MIDSTREAM PARTNERS LP	1.0967	51.30	1,385.19
BROOKFIELD ASSET MANAGEMENT INVOTING SHS	2.3000	48.49	304.38
STARFRUIT FINCO BV / STAR 144ASR UNSECURED 144A	-1.1345	44.55	1,005.47

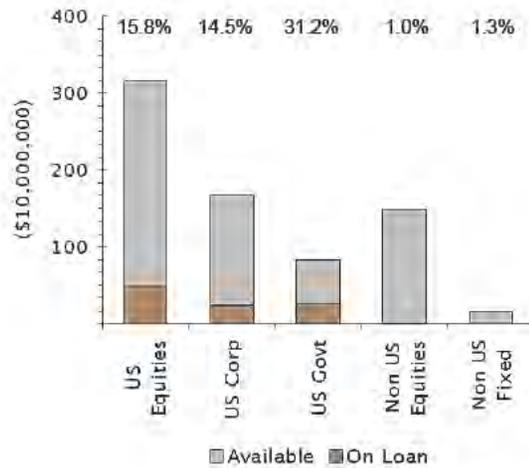


**Global Securities Lending
Executive Lending Summary**

As of 12/31/2018

Report ID: **GSL601**
Reporting Currency: **USD**

Lending Utilization 13.9%

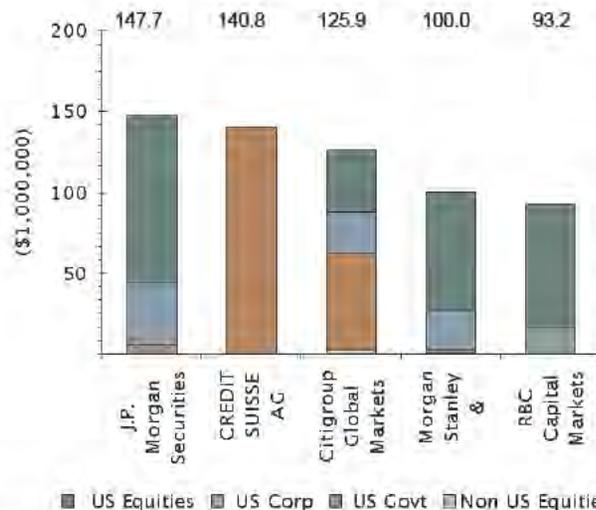


Loan Type	Daily Avg	Volumes		Collateral
	Return (BP)	Collateral	Market	Percent
US Equities	69.9	509,467,131	497,605,116	102.4%
US Corp	91.5	248,306,135	242,154,212	102.5%
US Govt	55.9	265,643,342	260,273,984	102.1%
Non US Equities	152.9	15,991,537	15,069,055	106.1%
Non US Fixed	131.1	2,165,305	2,031,828	106.6%
Totals	72.9	1,041,573,451	1,017,134,195	102.4%

Asset Class	Earnings By Asset Class	
	Daily Earnings	MTD Earnings
Equity	6,676.78	149,465.17
Corporate	5,411.32	63,841.24
Exchange Traded	2,322.60	14,401.87
TIPS	786.27	14,191.88
US T-Bills	2,703.09	14,093.03
US T-Notes	187.16	2,718.11
US T-Bonds	93.59	508.16
Sovereign	38.26	490.28
Agencies/Other Gvt	.00	154.04
Earnings Total	18,219.07	259,863.78

Loan Type	Cash	Non Cash
	Collateral	Collateral
US Equities	332,491,142	176,975,989
US Corp	241,040,752	7,265,383
US Govt	29,809,357	235,833,985
Non US Equities	7,264,616	8,726,920
Non US Fixed	2,165,305	0
Totals	612,771,173	428,802,278

Top 5 Borrowers - By Loan Type



Top Ten Daily Earning Securities			
	Avg Daily Rebate Rate	Daily Total	MTD Total
ISHARES CORE S&P MIDCAP ETF	2.3000	2,322.59	14,401.72
US TREASURY BILLDTD 09/13/2018 0.000% 03/14/2019	.5201	1,737.83	5,242.94
US TREASURY BILLDTD 01/04/2018 0.000% 01/03/2019	.0000	663.47	2,193.35
US TREASURY INFLATION INDEXED NOTES2 1/8% 1/15/2019	.0000	465.78	1,183.40
BAOZUN INCADR	1.4648	312.24	7,980.38
US TREASURY BILLDTD 07/19/2018 0.000% 01/17/2019	.0000	297.73	817.88
STARFRUIT FINCO BV / STAR 144ASR UNSECURED 144A	-1.2569	223.68	5,208.04
US TREASURY INFLATION INDEXED NOTES1/8% 7/15/2022	.0000	222.75	6,032.01
ANTERO MIDSTREAM PARTNERS LP	1.1182	209.24	5,864.94
HERSHA HOSPITALITY TRUSTPFD 6.500% SER D	-8.0000	176.89	7,855.82

Cash collateral investments made in accordance with the investment guidelines established by the client are for the client's account and risk. Cash collateral investments, including commingled vehicles, may be valued using the amortized cost method. The amortized cost and the actual fair market value of an investment may differ, and use of the amortized cost method may be discontinued in the future. It is the client's sole responsibility to ensure that its investment guidelines properly reflect its risk tolerance, and that the risks associated with all investments authorized pursuant to those investment guidelines are understood by the client in all material respects.

* Estimated Book Yield for Settled Positions:

[(Coupon +/- Amortization) / Amortized Cost]

** The maturity date on certain securities, such as some asset-backed securities, reflects the expected maturity date of the asset. As such, the expected maturity can be subject to change due to changes in cash flows of underlying collateral.

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ADJUSTED ENDING VALUE POINT TO POINT (10/1/2018 - 12/31/2018)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR ¹	Unann. IRR
Kentucky Retirement Systems - Pension Fund											
AMERRA Agri und II, LP	40,100,000	24,036,653	0	24,036,653	0	0	24,036,653	0	24,036,653	0.00	0.00
AMERRA-KRS Agri Holding Company, LP	65,000,000	42,556,999	0	42,556,999	0	275,911	42,556,999	-275,911	42,281,088	0.00	0.00
Arbor Capital II, LP	22,500,000	4,016,621	0	4,016,621	0	0	4,016,621	0	4,016,621	0.00	0.00
Arcano KRS Fund I, .P.	36,000,000	29,615,739	0	29,615,739	0	3,329,168	29,615,739	-3,329,168	26,286,571	0.00	0.00
Ares Special Situations Fund IV, L.P.	26,192,000	18,203,752	0	18,203,752	864,422	0	18,203,752	864,422	19,068,174	0.00	0.00
Bayings Real Estate European Value Add I SCSp	120,030,750	N/A	0	0	34,435,555	0	N/A	34,843,996	34,843,996	1.19	1.19
Bay Hills Capital I, LP	67,500,000	22,011,602	0	22,011,602	0	283,500	22,011,602	-283,500	21,728,102	0.00	0.00
Bay Hills Capital II, .P.	51,250,000	54,323,790	0	54,323,790	6,267,613	2,260,433	54,323,790	4,007,180	58,330,970	0.00	0.00
Bay Hills Emerging Partners II LP	45,000,000	72,871,325	0	72,871,325	941,061	1,775,361	72,871,325	-834,300	72,037,025	0.00	0.00
Bay Hills Emerging Partners II-B LP	45,000,000	64,686,378	0	64,686,378	1,260,570	9,085,491	64,686,378	-7,824,921	56,861,457	0.00	0.00
BDCM Opportunity Fund IV, L.P.	35,580,000	30,734,417	0	30,734,417	3,439,400	0	30,734,417	3,439,400	34,173,817	0.00	0.00
Blackstone Capital Partners V, L.P.	47,174,735	5,351,395	0	5,351,395	0	51,288	5,351,395	-51,288	5,300,107	0.00	0.00
Blackstone Capital Partners VI, L.P.	60,000,000	63,559,635	0	63,559,635	43,906	5,451,312	63,559,635	-5,451,312	58,108,323	-0.07	-0.07
BSP Private Credit Fund	100,000,000	50,332,142	0	50,332,142	0	609,455	50,332,142	-609,455	49,722,687	0.00	0.00
BTG Pactual Brazil Timberland Fund I	34,500,000	18,401,804	0	18,401,804	0	759,018	18,401,804	-759,018	17,642,786	0.00	0.00
Camelot Opportunity Fund, L.P.	23,400,000	9,604,300	0	9,604,300	0	0	9,604,300	0	9,604,300	0.00	0.00
Cerberus KRS Levered Loan Opportunities Fund, L.P.	87,500,000	86,103,705	0	86,103,705	0	0	87,468,823	0	87,468,823	1.59	1.59
Columbia Capital Equity Partners IV, L.P.	27,000,000	4,047,476	0	4,047,476	0	0	4,047,476	0	4,047,476	0.00	0.00
Crestview Partners, L.P.	67,500,000	41,274,338	0	41,274,338	2,356,100	11,879,920	41,274,338	-9,523,820	31,750,518	0.00	0.00
Crestview Partners I, L.P.	39,000,000	23,111,633	0	23,111,633	3,772,753	1,215,245	23,111,633	2,557,508	25,669,141	0.00	0.00
CVC European Equity Partners VI, L.P.	25,058,728	22,790,356	0	22,790,356	2,895,084	1,416,616	22,790,356	1,139,845	23,930,201	-1.45	-1.45
DAG Ventures II, .P	27,000,000	5,654,736	0	5,654,736	0	0	5,654,736	0	5,654,736	0.00	0.00
DAG Ventures III, L. .	27,000,000	3,029,176	0	3,029,176	0	0	3,029,176	0	3,029,176	0.00	0.00
DAG Ventures IV, L.P.	90,000,000	75,723,858	0	75,723,858	0	2,132,374	75,723,858	-2,132,374	73,591,484	0.00	0.00
DAG Ventures V, L.P.	8,000,000	25,855,431	0	25,855,431	40,000	511,061	25,855,431	-471,061	25,384,370	0.00	0.00
DCM VI, L.P	13,500,000	13,076,839	0	13,076,839	0	877,500	13,076,839	-877,500	12,199,339	0.00	0.00
DvcoWest Fund V	20,800,000	4,700,923	0	4,700,923	394,222	905,645	4,700,923	-511,423	4,189,500	0.00	0.00
Essex Woodlands und VIII, L.P.	22,500,000	11,981,788	0	11,981,788	0	0	11,981,788	0	11,981,788	0.00	0.00
Fundamental Partner III LP	70,000,000	34,763,201	0	34,763,201	5,287,009	704,935	34,763,201	4,582,074	39,345,275	0.00	0.00
Green Equity Investors IV, L.P.	67,500,000	3,173,496	0	3,173,496	0	99,142	3,173,496	-99,142	3,074,354	0.00	0.00
Green Equity Investors V, L.P.	90,000,000	65,096,851	0	65,096,851	0	6,253,731	65,096,851	-6,253,731	58,843,120	0.00	0.00
Green Equity Investors VI, L.P.	32,000,000	33,678,196	0	33,678,196	0	216,362	33,678,196	-216,362	33,461,834	0.00	0.00
Green Equity Investors VII LP	25,000,000	11,223,044	0	11,223,044	268,951	0	11,223,044	268,951	11,491,995	0.00	0.00
Greenfield Acquisition Partners VI, L.P.	38,100,000	6,272,263	0	6,272,263	0	699,116	6,272,263	-699,116	5,573,147	0.00	0.00
Greenfield Acquisition Partners VII, L.P.	27,800,000	27,413,260	0	27,413,260	0	925,342	27,413,260	-925,342	26,487,918	0.00	0.00

¹ Calculation follows the "Nominalize Short Term IRR Values" preference

ADJUSTED ENDING VALUE POINT TO POINT (10/1/2018 - 12/31/2018)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR ¹	Unann. IRR
Kentucky Retirement Systems - Pension Fund											
GTCR Fund IX-A, LP	63,000,000	106,758	0	106,758	0	0	106,758	0	106,758	0.00	0.00
H.I.G. BioVentures II, L.P.	13,500,000	9,999,851	0	9,999,851	279,339	0	9,999,851	279,339	10,279,190	0.00	0.00
H.I.G. Capital Partners V, L.P.	13,100,000	10,470,153	0	10,470,153	641,712	0	10,470,153	641,712	11,111,865	0.00	0.00
H.I.G. Ventures II, L.P.	18,000,000	10,784,151	0	10,784,151	0	4,403,060	10,784,151	-4,403,060	6,381,091	0.00	0.00
H&F Spock I LP	3,250,153	3,862,050	0	3,862,050	0	0	3,862,050	0	3,862,050	0.00	0.00
Harvest Partners V, L.P.	36,000,000	8,714,960	0	8,714,960	0	0	8,714,960	0	8,714,960	0.00	0.00
Harvest Partners VI, L.P.	28,400,000	13,211,555	0	13,211,555	0	0	13,211,555	0	13,211,555	0.00	0.00
Harvest Partners VI LP	20,000,000	11,740,632	0	11,740,632	0	0	11,740,632	0	11,740,632	0.00	0.00
Hellman and Friedman Capital Partners VI, L.P.	20,000,000	1,544,694	0	1,544,694	0	106,301	1,544,694	-106,301	1,438,393	0.00	0.00
Horsley Bridge International Fund V, L.P.	45,000,000	77,362,337	0	77,362,337	0	475,112	77,362,337	-475,112	76,887,225	0.00	0.00
Institutional Venture Partners XI, L.P.	0	0	0	0	0	0	0	0	0	N/A	N/A
Institutional Venture Partners XII, L.P.	27,000,000	8,147,761	0	8,147,761	0	0	8,147,761	0	8,147,761	0.00	0.00
JW Childs Equity Partners III, L.P.	36,000,000	1,901	0	1,901	0	0	1,901	0	1,901	0.00	0.00
Kayne Anderson Energy Fund VII LP	50,000,000	45,499,400	0	45,499,400	1,000,000	0	45,499,400	1,000,000	46,499,400	0.00	0.00
KCP IV Co-Invest	13,557,759	6,519,618	0	6,519,618	0	0	6,519,618	-103,000	6,416,618	-1.58	-1.58
Keyhaven Capital Partners Fund III, L.P.	28,844,179	24,357,130	0	24,357,130	1,317,897	1,081,481	24,357,130	-146,380	24,210,750	-1.56	-1.56
Keyhaven Capital Partners IV LP	13,557,759	7,981,272	0	7,981,272	845,348	324,017	7,981,272	396,311	8,377,583	-1.53	-1.53
Levine Leichtman Capital Partners V, L.P.	46,000,000	43,951,702	0	43,951,702	0	1,319,183	43,951,702	-1,339,674	42,612,028	-0.05	-0.05
Levine Leichtman Capital Partners VI LP	37,500,000	7,184,640	0	7,184,640	0	127,053	7,184,640	-127,053	7,057,587	0.00	0.00
Lubert Adler VII	34,750,000	28,850,224	0	28,850,224	0	0	28,850,224	0	28,850,224	0.00	0.00
Lubert-Adler Real Estate Fund VII-B LP	36,750,000	15,630,396	0	15,630,396	0	0	15,630,396	0	15,630,396	0.00	0.00
Magenar MLP Energy Opportunities Fund II LLC	37,500,000	21,782,221	0	21,782,221	44,636	2,417,134	21,782,221	-2,372,498	19,409,723	0.00	0.00
MatlinPatterson Global Opportunities Partners	45,000,000	0	0	0	0	0	0	0	0	N/A	N/A
MatlinPatterson Global Opportunities Partners II	45,000,000	1,385,861	0	1,385,861	0	0	1,385,861	0	1,385,861	0.00	0.00
MatlinPatterson Global Opportunities Partners III	45,000,000	12,656,990	0	12,656,990	0	0	12,656,990	0	12,656,990	0.00	0.00
Merit Mezzanine Fund IV, L.P.	27,000,000	9,898,966	0	9,898,966	0	7,289,036	9,898,966	-7,289,036	2,609,930	0.00	0.00
Mesa West Coending Fund, LP	57,500,000	60,655,755	0	60,655,755	0	1,053,380	60,655,755	-1,053,380	59,602,375	0.00	0.00
Mesa West Real Estate Income Fund II	9,999,999	0	0	0	0	0	0	0	0	N/A	N/A
Mesa West Real Estate Income Fund IV LP	36,000,000	11,419,211	0	11,419,211	0	0	11,419,211	0	11,419,211	0.00	0.00
MHR Institutional Partners III, L.P.	0	0	0	0	0	0	0	0	0	N/A	N/A
Mill Road Capital I, L.P.	27,000,000	14,682,054	0	14,682,054	59,475	4,558,102	14,682,054	-4,498,627	10,183,427	0.00	0.00
New Mountain Partners II, L.P.	25,000,000	471,194	0	471,194	0	0	471,194	0	471,194	0.00	0.00

¹ Calculation follows the "Nominalize Short Term IRR Values" preference

ADJUSTED ENDING VALUE POINT TO POINT (10/1/2018 - 12/31/2018)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR ¹	Unann. IRR
Kentucky Retirement Systems - Pension Fund											
New Mountain Partners III, L.P.	33,750,000	24,307,706	0	24,307,706	59,192	1,745,294	24,307,706	-1,686,102	22,621,604	0.00	0.00
New Mountain Partners IV, L.P.	32,800,000	32,390,695	0	32,390,695	270,728	715,534	32,390,695	-444,713	31,945,982	0.00	0.00
Oak Hill Capital Partners II, L.P.	67,500,000	2,550,928	0	2,550,928	0	0	2,550,928	0	2,550,928	0.00	0.00
Oak Hill Capital Partners III, L.P.	33,750,000	17,886,694	0	17,886,694	104,492	0	17,886,694	104,492	17,991,186	0.00	0.00
Oberland Capital Healthcare LP	34,500,000	1,182,362	0	1,182,362	0	0	1,182,362	0	1,182,362	0.00	0.00
OCM Opportunities Fund VI b, L.P.	0	0	0	0	0	0	0	0	0	N/A	N/A
Parson Capital V LP	41,153,400	14,261,123	0	14,261,123	2,181,894	463,383	14,261,123	1,513,002	15,774,126	-1.42	-1.42
Riverside Capital Appreciation Fund VI, L.P.	35,500,000	29,166,641	0	29,166,641	0	510,898	29,166,641	-510,898	28,655,743	0.00	0.00
Rubenstein Properties Fund II	20,800,000	16,613,045	0	16,613,045	0	0	16,613,045	0	16,613,045	0.00	0.00
Secondary Opportunities Fund III, L.P.	25,000,000	18,910,664	0	18,910,664	1,310,007	561,287	18,910,664	747,655	19,658,319	-0.01	-0.01
Strategic Value Special Situations Fund IV LP	43,300,000	7,207,306	0	7,207,306	2,175,793	43,300	7,207,306	2,121,700	9,329,006	-0.14	-0.14
Sun Capital Partners IV	0	0	0	0	0	0	0	0	0	N/A	N/A
Taurus Mining Finance Fund LLC	45,100,000	21,175,854	0	21,175,854	0	1,122,830	21,175,854	-1,122,830	20,053,024	0.00	0.00
TCV VI, L.P.	0	0	0	0	0	0	0	0	0	N/A	N/A
Tenaska Power Fund I, L.P.	27,000,000	679,582	0	679,582	0	0	679,582	0	679,582	0.00	0.00
Trition Fund IV, L.P.	28,760,422	19,654,613	0	19,654,613	2,509,073	604,273	19,654,613	1,603,607	21,258,220	-1.49	-1.49
VantagePoint Venture Partners 2006, L.P.	27,000,000	6,748,730	0	6,748,730	0	0	6,748,730	0	6,748,730	0.00	0.00
VantagePoint Venture Partners IV, L.P.	36,000,000	2,350,006	0	2,350,006	0	0	2,350,006	0	2,350,006	0.00	0.00
Vista Equity Partners I, L.P.	45,000,000	12,943,570	0	12,943,570	0	0	12,943,570	0	12,943,570	0.00	0.00
Vista Equity Partners V, L.P.	27,000,000	24,888,892	0	24,888,892	0	0	24,888,892	0	24,888,892	0.00	0.00
Vista Equity Partners VI LP	25,000,000	27,072,907	0	27,072,907	250,479	5,515,326	27,072,907	-5,264,847	21,808,060	0.00	0.00
Walton Street Real Estate Fund VI, LP	36,000,000	15,112,832	0	15,112,832	0	0	15,112,832	0	15,112,832	0.00	0.00
Walton Street Real Estate Fund VII, LP	38,120,000	21,090,137	0	21,090,137	0	1,192,914	21,090,137	-1,192,914	19,897,223	0.00	0.00
Warburg, Pincus Private Equity IX, L.P.	50,000,000	3,767,382	0	3,767,382	0	496,900	3,767,382	-496,900	3,270,482	0.00	0.00
Warburg, Pincus Private Equity X, L.P.	38,750,000	17,927,557	0	17,927,557	0	558,969	17,927,557	-558,969	17,368,588	0.00	0.00
Wayzata Opportunities Fund II, L.P.	67,500,000	2,840,505	0	2,840,505	0	213,814	2,840,505	-213,814	2,626,691	0.00	0.00
Wayzata Opportunities Fund III, L.P.	35,500,000	7,526,827	0	7,526,827	0	0	7,526,827	0	7,526,827	0.00	0.00
Wayzata Opportunities Fund, L.P.	67,500,000	325,174	0	325,174	0	332,937	0	0	0	2.39	2.39
White Oak Yield Spectrum Parallel Fund LP	100,000,000	45,494,739	0	45,494,739	28,000,000	738,000	45,494,739	27,262,000	72,756,739	0.00	0.00
Total: Kentucky Retirement Systems - Pension	3,625,979,884	1,872,227,030	0	1,872,227,030	103,316,711	89,687,443	1,873,266,974	12,838,342	1,886,105,317	0.01	0.01
Total Investments:96	3,625,979,884	1,872,227,030	0	1,872,227,030	103,316,711	89,687,443	1,873,266,974	12,838,342	1,886,105,317	0.01	0.01

¹ Calculation follows the "Nominalize Short Term IRR Values" preference

ADJUSTED ENDING VALUE POINT TO POINT (10/1/2018 - 12/31/2018)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR ¹	Unann. IRR
Kentucky Retirement Systems - Insurance Fund											
AMERRA Agr Fund I, P	16,200,000	9,694,013	0	9,694,013	0	0	9,694,013	0	9,694,013	0.00	0.00
AMERRA- R Agri Holding Company, LP	35,000,000	22,915,308	0	22,915,308	0	148,568	22,915,308	-148,568	22,766,740	0.00	0.00
A bor Cap a II, L.P.	2,500,000	446,291	0	446,291	0	0	446,291	0	446,291	0.00	0.00
A cano KRS Fund , L P	4,000,000	3,290,639	0	3,290,639	0	369,908	3,290,639	-369,908	2,920,731	0.00	0.00
Ares Special Situations Fund IV, L.P.	13,808,000	9,596,724	0	9,596,724	455,710	0	9,596,724	455,710	10,052,434	0.00	0.00
Avenue Spec al Situa ions Fund V, L.P.	7,500,000	0	-10,266	-10,266	0	0	0	-10,266	-10,266	0.00	0.00
Barings Real Estate European Value Add I SCSp	51,441,750	N/A	0	0	14,758,095	0	N/A	14,933,141	14,933,141	1.19	1.19
Bay Hi Is Cap tal I, L.P	7,500,000	2,445,734	0	2,445,734	0	31,500	2,445,734	-31,500	2,414,234	0.00	0.00
Bay Hi Is Cap tal II, L P	48,750,000	46,472,979	0	46,472,979	5,353,424	1,930,728	46,472,979	3,422,696	49,895,675	0.00	0.00
Bay Hi Is Emerg ng Par ners II LP	5,000,000	8,096,815	0	8,096,815	104,562	197,262	8,096,815	-92,700	8,004,115	0.00	0.00
Bay Hi Is Emerg ng Par ners II-B LP	5,000,000	7,187,375	0	7,187,375	140,063	1,009,499	7,187,375	-869,436	6,317,939	0.00	0.00
BDCM Oppo tunity Fund IV, L.P.	24,420,000	21,094,281	0	21,094,281	2,360,600	0	21,094,281	2,360,600	23,454,881	0.00	0.00
Blackstone Capital Partners V, L.P.	12,414,403	1,408,067	0	1,408,067	0	13,512	1,408,067	-13,512	1,394,555	0.00	0.00
Blacks one Capital Par ners VI, L.P.	40,000,000	42,373,088	0	42,373,088	29,274	3,634,208	42,373,088	-3,634,208	38,738,880	-0.07	-0.07
BSP Private Credit Fund	50,000,000	25,166,070	0	25,166,070	0	304,728	25,166,070	-304,728	24,861,342	0.00	0.00
BTG Pactualrazil Timberland Fund I	15,500,000	8,267,477	0	8,267,477	0	341,008	8,267,477	-341,008	7,926,469	0.00	0.00
Camelot Oppor unitie Fund, L.P.	2,600,000	1,067,142	0	1,067,142	0	0	1,067,142	0	1,067,142	0.00	0.00
Cerbe us KR Levered Loan Opportunities Fund, L.P.	37,500,000	36,901,587	0	36,901,587	0	0	37,486,638	0	37,486,638	1.59	1.59
Columbia Cap al Equ ty Partners IV, L.P.	3,000,000	449,721	0	449,721	0	0	449,721	0	449,721	0.00	0.00
C estv ew Pa tners II, L.P.	7,500,000	4,586,028	0	4,586,028	261,790	1,319,990	4,586,028	-1,058,200	3,527,828	0.00	0.00
C estv ew Pa tners II, P.	21,000,000	12,444,727	0	12,444,727	2,031,482	654,362	12,444,727	1,377,120	13,821,847	0.00	0.00
CVC Eu opean Equity Partners VI, L.P.	13,832,344	12,042,372	0	12,042,372	1,529,755	748,536	12,042,372	602,291	12,644,663	-1.45	-1.45
DAG Ventures II, L.P.	3,000,000	628,295	0	628,295	0	0	628,295	0	628,295	0.00	0.00
DAG Ventures I I, .P	3,000,000	336,562	0	336,562	0	0	336,562	0	336,562	0.00	0.00
DAG Ventures IV, L.P.	10,000,000	8,413,762	0	8,413,762	0	236,930	8,413,762	-236,930	8,176,832	0.00	0.00
DAG Ventures V, L.P	7,000,000	22,623,502	0	22,623,502	35,000	447,183	22,623,502	-412,183	22,211,319	0.00	0.00
DCM VI, L P	1,500,000	1,452,982	0	1,452,982	0	97,500	1,452,982	-97,500	1,355,482	0.00	0.00
DivcoWest Fund IV	9,200,000	2,079,257	0	2,079,257	174,367	400,573	2,079,257	-226,206	1,853,051	0.00	0.00
Essex Woodlands Fund VIII, L.P.	5,000,000	2,662,619	0	2,662,619	0	0	2,662,619	0	2,662,619	0.00	0.00
Fundamen al Partners III LP	30,000,000	14,898,516	0	14,898,516	2,265,861	302,115	14,898,516	1,963,746	16,862,262	0.00	0.00
Green Equ ty Investo s IV, L.P.	7,500,000	352,611	0	352,611	0	11,016	352,611	-11,016	341,595	0.00	0.00
Green Equity Investors V, L.P.	10,000,000	7,232,983	0	7,232,983	0	694,859	7,232,983	-694,859	6,538,124	0.00	0.00
Green Equ ty Investo s VI, L.P.	28,000,000	29,468,422	0	29,468,422	0	189,315	29,468,422	-189,315	29,279,107	0.00	0.00
Green Equ ty Investo s VII LP	25,000,000	11,223,044	0	11,223,044	268,951	0	11,223,044	268,951	11,491,995	0.00	0.00
Green eld Acquisi ion Partners VI, L.P.	16,700,000	2,756,868	0	2,756,868	0	307,284	2,756,868	-307,284	2,449,584	0.00	0.00

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ADJUSTED ENDING VALUE POINT TO POINT (10/1/2018 - 12/31/2018)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR ¹	Unann. IRR
Kentucky Retirement Systems - Insurance Fund											
Greenfield Acquisition Partners VII, L.P.	12,200,000	12,030,278	0	12,030,278	0	406,085	12,030,278	-406,085	11,624,193	0.00	0.00
GTCR Fund IX-A, L.P.	7,000,000	11,848	0	11,848	0	0	11,848	0	11,848	0.00	0.00
H.I.G. BioVentures II, L.P.	11,500,000	8,518,392	0	8,518,392	237,956	0	8,518,392	237,956	8,756,348	0.00	0.00
H.I.G. Capital Partner V, L.P.	6,900,000	5,514,816	0	5,514,816	338,001	0	5,514,816	338,001	5,852,817	0.00	0.00
H.I.G. Ventures I, L.P.	2,000,000	1,198,239	0	1,198,239	0	489,229	1,198,239	-489,229	709,010	0.00	0.00
H&F Special LP	1,794,672	1,448,267	0	1,448,267	0	0	1,448,267	0	1,448,267	0.00	0.00
Harvest Partners V, L.P.	4,000,000	968,326	0	968,326	0	0	968,326	0	968,326	0.00	0.00
Harvest Partners VI, L.P.	11,600,000	5,396,275	0	5,396,275	0	0	5,396,275	0	5,396,275	0.00	0.00
Harvest Partners VII, L.P.	20,000,000	11,740,632	0	11,740,632	0	0	11,740,632	0	11,740,632	0.00	0.00
Hellman and Friedman Capital Partners VI, L.P.	7,500,000	579,273	0	579,273	0	39,862	579,273	-39,862	539,411	0.00	0.00
Horsley Bridge Internal Fund V, L.P.	5,000,000	8,595,811	0	8,595,811	0	52,790	8,595,811	-52,790	8,543,021	0.00	0.00
Institutional Venture Partners XI, L.P.	1,500,000	0	0	0	0	0	0	0	0	N/A	N/A
Institutional Venture Partners XII, L.P.	3,000,000	905,183	0	905,183	0	0	905,183	0	905,183	0.00	0.00
JW Childs Equity Partners III, L.P.	4,000,000	211	0	211	0	0	211	0	211	0.00	0.00
Kayne Anderson Energy Fund VII LP	50,000,000	45,499,400	0	45,499,400	1,000,000	0	45,499,400	1,000,000	46,499,400	0.00	0.00
KCP IV Co-Invest	9,305,241	4,474,678	0	4,474,678	0	0	4,474,678	-70,693	4,403,984	-1.58	-1.58
Keyhaven Capital Partners Fund III, L.P.	3,200,820	2,706,347	0	2,706,347	146,433	120,165	2,706,347	-16,264	2,690,083	-1.56	-1.56
Keyhaven Capital Partners IV LP	9,305,241	5,477,870	0	5,477,870	580,197	222,386	5,477,870	272,005	5,749,874	-1.53	-1.53
Levine Leichtman Capital Partners V, L.P.	24,000,000	22,931,323	0	22,931,323	0	688,269	22,931,323	-698,960	22,232,363	-0.05	-0.05
Levine Leichtman Capital Partners VI LP	37,500,000	7,184,640	0	7,184,640	0	127,053	7,184,640	-127,053	7,057,587	0.00	0.00
Lubert Adler VII	15,250,000	12,660,889	0	12,660,889	0	0	12,660,889	0	12,660,889	0.00	0.00
Lubert-Adler Real Estate Fund VII-B LP	15,750,000	6,698,741	0	6,698,741	0	0	6,698,741	0	6,698,741	0.00	0.00
Magentar MPE Energy Opportunities Fund II LLC	12,500,000	7,260,740	0	7,260,740	14,879	805,711	7,260,740	-790,833	6,469,908	0.00	0.00
MatlinPatter on Global Opportunities Partners	5,000,000	0	0	0	0	0	0	0	0	N/A	N/A
MatlinPatter on Global Opportunities Partners II	5,000,000	153,981	0	153,981	0	0	153,981	0	153,981	0.00	0.00
MatlinPatter on Global Opportunities Partners III	5,000,000	1,406,389	0	1,406,389	0	0	1,406,389	0	1,406,389	0.00	0.00
Merit Merit Fund IV, L.P.	3,000,000	1,099,885	0	1,099,885	0	809,893	1,099,885	-809,893	289,992	0.00	0.00
Mesa West Core Lending Fund, LP	29,600,000	36,494,881	0	36,494,881	633,822	633,822	36,494,881	0	36,494,881	0.00	0.00
Mesa West Real Estate Income Fund II	9,999,999	0	0	0	0	0	0	0	0	N/A	N/A
Mesa West Real Estate Income Fund IV LP	14,000,000	4,440,804	0	4,440,804	0	0	4,440,804	0	4,440,804	0.00	0.00
MHR Institutional Partners III, L.P.	4,000,000	1,781,796	0	1,781,796	0	0	1,660,672	0	1,660,672	-6.80	-6.80
Mill Road Capital, L.P.	3,000,000	1,631,339	0	1,631,339	6,608	506,456	1,631,339	-499,847	1,131,492	0.00	0.00

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ADJUSTED ENDING VALUE POINT TO POINT (10/1/2018 - 12/31/2018)

All Portfolio Investments

Base Currency: USD

Investment	Commitment	Beginning Valuation	Adjustments	Beginning Adjusted Valuation	Period Contributions	Period Distributions	Ending Valuation	Adjustments	Ending Adjusted Valuation	IRR ¹	Unann. IRR
Kentucky Retirement Systems - Insurance Fund											
New Mountain Partners II, L.P.	5,000,000	94,243	0	94,243	0	0	94,243	0	94,243	0.00	0.00
New Mountain Partners III, L.P.	7,500,000	5,401,703	0	5,401,703	13,156	387,843	5,401,703	-374,687	5,027,016	0.00	0.00
New Mountain Partners IV, L.P.	17,200,000	16,985,366	0	16,985,366	141,967	375,219	16,985,366	-233,203	16,752,163	0.00	0.00
Oak Hill Capital Partners II, L.P.	7,500,000	283,437	0	283,437	0	0	283,437	0	283,437	0.00	0.00
Oak Hill Capital Partners III, L.P.	12,500,000	6,624,702	0	6,624,702	38,701	0	6,624,702	38,701	6,663,402	0.00	0.00
Oberland Capital Healthcare LP	15,500,000	531,207	0	531,207	0	0	531,207	0	531,207	0.00	0.00
OCM Opportunities Fund VI b, L.P.	7,500,000	404,970	0	404,970	0	178,246	404,970	-178,246	226,724	0.00	0.00
Patron Capital LP	16,004,100	5,546,167	0	5,546,167	848,541	180,210	5,546,167	588,409	6,134,576	-1.42	-1.42
Reverend Capital Appreciation Fund VI, L.P.	18,712,500	15,374,101	0	15,374,101	0	269,302	15,374,101	-269,302	15,104,799	0.00	0.00
Rubenstein Properties Fund II	9,200,000	7,348,078	0	7,348,078	0	0	7,348,078	0	7,348,078	0.00	0.00
Secondary Opportunities Fund III, L.P.	75,000,000	56,731,995	0	56,731,995	3,930,021	1,683,857	56,731,995	2,242,966	58,974,961	-0.01	-0.01
Strategic Value Special Situations Fund IV LP	21,700,000	3,611,984	0	3,611,984	1,090,411	21,699	3,611,984	1,063,301	4,675,285	-0.14	-0.14
Sun Capital Partners IV	2,000,000	386,044	0	386,044	13,965	13,965	386,044	0	386,044	0.00	0.00
Taurus Mining Finance Fund LLC	19,900,000	9,343,670	0	9,343,670	0	495,439	9,343,670	-495,439	8,848,231	0.00	0.00
TCV V, L.P.	2,500,000	585,481	0	585,481	0	14,732	585,481	-14,732	570,749	0.00	0.00
Tenaska Power Fund II, L.P.	3,000,000	75,511	0	75,511	0	0	75,511	0	75,511	0.00	0.00
Titon Fund IV, LP	14,796,934	10,360,373	0	10,360,373	1,322,587	318,526	10,360,373	845,296	11,205,669	-1.49	-1.49
VantagePoint Venture Partners 2006, L.P.	3,000,000	749,860	0	749,860	0	0	749,860	0	749,860	0.00	0.00
VantagePoint Venture Partners IV, L.P.	4,000,000	261,112	0	261,112	0	0	261,112	0	261,112	0.00	0.00
Vista Equity Partners III, L.P.	5,000,000	1,438,177	0	1,438,177	0	0	1,438,177	0	1,438,177	0.00	0.00
Vista Equity Partners IV, L.P.	23,000,000	21,201,642	0	21,201,642	0	0	21,201,642	0	21,201,642	0.00	0.00
Vista Equity Partners VI LP	25,000,000	27,072,907	0	27,072,907	250,479	5,515,326	27,072,907	-5,264,847	21,808,060	0.00	0.00
Walton Street Real Estate Fund VI, LP	4,000,000	1,679,203	0	1,679,203	0	0	1,679,203	0	1,679,203	0.00	0.00
Walton Street Real Estate Fund VII, LP	16,755,000	9,269,813	0	9,269,813	0	524,325	9,269,813	-524,325	8,745,488	0.00	0.00
Warburg, Pincus Private Equity IX, L.P.	10,000,000	753,477	0	753,477	0	99,380	753,477	-99,380	654,097	0.00	0.00
Warburg, Pincus Private Equity X, L.P.	7,500,000	3,469,861	0	3,469,861	0	108,188	3,469,861	-108,188	3,361,674	0.00	0.00
Wayzata Opportunities Fund II, L.P.	7,500,000	315,612	0	315,612	0	23,757	315,612	-23,757	291,855	0.00	0.00
Wayzata Opportunities Fund III, L.P.	18,712,500	3,967,486	0	3,967,486	0	0	3,967,486	0	3,967,486	0.00	0.00
Wayzata Opportunity Fund, L.P.	7,500,000	36,154	0	36,154	0	37,016	0	0	0	2.38	2.38
White Oak Yield Spectrum Parallel Fund LP	50,000,000	22,747,372	0	22,747,372	14,000,000	369,000	22,747,372	13,631,000	36,378,372	0.00	0.00
Total: Kentucky Retirement Systems - Insur	1,371,253,503	831,538,821	-10,266	831,528,555	54,376,658	28,908,334	831,966,594	25,004,947	856,971,541	0.00	0.00
Total Investments:97	1,371,253,503	831,538,821	-10,266	831,528,555	54,376,658	28,908,334	831,966,594	25,004,947	856,971,541	0.00	0.00

¹ Calculation follows the "Nominalize Short Term IRR Values" preference



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	Current Period		Fiscal Year to Date	
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NET ASSETS - BEGINNING OF PERIOD		495,414,615.74		453,845,859.83
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	825,328,079.25		2,137,317,529.53	
		<u>825,328,079.25</u>		<u>2,137,317,529.53</u>
INVESTMENT INCOME:				
DIVIDENDS	558.61		558.61	
INTEREST	3,088,531.77		5,541,713.74	
REALIZED GAIN/LOSS	8,715.73		8,714.41	
UNREALIZED GAIN/LOSS-INVESTMENT	5,900.00		4,250.00	
		<u>3,103,706.11</u>		<u>5,555,236.76</u>
TOTAL RECEIPTS:		<u>828,431,785.36</u>		<u>2,142,872,766.29</u>
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
CONSULTING	300,246.46		364,653.01	
ADMINISTRATION	259,508.06		312,122.98	
		<u>559,754.52</u>		<u>676,775.99</u>
DISTRIBUTION TO PLAN ACCOUNTS	789,264,748.85		2,062,019,952.40	
		<u>789,264,748.85</u>		<u>2,062,019,952.40</u>
TOTAL DISBURSEMENTS:		<u>789,824,503.37</u>		<u>2,062,696,728.39</u>
NET ASSETS - END OF PERIOD		<u>534,021,897.73</u>		<u>534,021,897.73</u>



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NET ASSETS - BEGINNING OF PERIOD		-309,149.32		-326,363.15
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	0.00		309,149.32	
		0.00		309,149.32
TOTAL RECEIPTS:		0.00		309,149.32
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
TRUSTEE/CUSTODIAN	0.00		309,149.32	
TRUSTEE	309,149.32		291,935.49	
		309,149.32		601,084.81
TOTAL DISBURSEMENTS:		309,149.32		601,084.81
NET ASSETS - END OF PERIOD		-618,298.64		-618,298.64



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NET ASSETS - BEGINNING OF PERIOD		4,831,041,633.67		4,714,310,759.78
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS				
	40,007,786.76		40,342,786.76	
		<u>40,007,786.76</u>		<u>40,342,786.76</u>
INVESTMENT INCOME:				
BASIS ADJUSTMENT DUE TO EXCHANGE	1,389,912.64		1,358,696.76	
DIVIDENDS	13,637,054.25		32,463,374.85	
DIVIDENDS-CORPORATE ACTION	50,837.86		111,346.80	
INTEREST	273,215.59		504,248.06	
SECURITY LENDING INCOME	1,196,334.98		2,545,853.86	
LONG-TERM CAPITAL GAIN	0.00		18,082.68	
REALIZED GAIN/LOSS	11,136,612.08		52,976,987.07	
REALIZED GAIN/LOSS-CURRENCY	-4,995,364.95		-5,748,174.08	
REALIZED CCY SETTLE G/L-AVG COST	-42,216.84		50,926.82	
REALIZED CCY SETTLE G/L-FFX	-8,291.22		-140,883.85	
REALIZED CURRENCY G/L- DIVIDENDS	-53,741.13		-48,206.06	
REALIZED CCY TRADING G/L	-15,243.54		-104,490.83	
UNREALIZED GAIN/LOSS-INVESTMENT	-678,082,291.42		-579,002,002.62	
UNREALIZED GAIN/LOSS-CURRENCY	1,645,293.03		-9,944,506.68	
UNREAL G/L ON FUTURES CONTRACTS	-87,174.98		-90,260.33	
		<u>-653,956,063.66</u>		<u>-505,049,007.55</u>
TOTAL RECEIPTS:		<u>-613,947,276.89</u>		<u>-464,706,220.79</u>
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
TRUSTEE/CUSTODIAN	141.50		141.50	
FEE FOR LONG BALANCE	1,856.94		4,704.64	
LENDING FEE REBATE	936,060.85		1,986,639.71	



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	Current Period		Fiscal Year to Date	
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INVESTMENT ADVISORY FEES	2,096,529.80		4,251,611.91	
ADMINISTRATION	5,255.89		92,213.05	
SECURITY LENDING FEES	36,702.72		83,755.93	
MISCELLANEOUS	-875.00		0.00	
OTHER	28.60		12,797.73	
COMMISSION ON FUTURES CONTRACTS	515.15		731.60	
		3,076,216.45		6,432,596.07
DISTRIBUTION TO PLAN ACCOUNTS	31,938,646.64		61,092,449.23	
		31,938,646.64		61,092,449.23
TOTAL DISBURSEMENTS:		35,014,863.09		67,525,045.30
NET ASSETS - END OF PERIOD		4,182,079,493.69		4,182,079,493.69



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	Current Period		Fiscal Year to Date	
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NET ASSETS - BEGINNING OF PERIOD		3,892,911,595.45		3,714,668,216.24
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	49,635,847.51		728,271,160.85	
		49,635,847.51		728,271,160.85
INVESTMENT INCOME:				
DIVIDENDS	295,373.54		645,237.70	
INTEREST	24,713,998.54		45,606,891.24	
INCOME RECD IN SECURITIES	6,609.05		20,601.53	
SECURITY LENDING INCOME	1,012,625.15		1,702,642.68	
PARTNERSHIP INCOME	6,738,800.00		12,281,476.00	
REALIZED GAIN/LOSS	-3,892,106.32		-491,793.17	
REALIZED GAIN/LOSS-CURRENCY	-2,260,962.15		-3,583,867.80	
REALIZED CCY G/L AVG-BROKER CASH	73.90		4,184.51	
REALIZED CCY SETTLE G/L-AVG COST	4,504.40		27,502.27	
REALIZED CCY SETTLE G/L-FFX	-17,169.87		1,129,775.03	
REALIZED CCY TRADING G/L	-36,866.25		-66,724.71	
ILB INFLATION ADJUSTMENTS	9,314.19		9,314.19	
REALIZED CURRENCY G/L- INTEREST	-33,457.65		-131,936.43	
UNREALIZED GAIN/LOSS-INVESTMENT	-28,260,439.32		-6,411,909.88	
CHANGE IN UNREAL G/L SHORT SALES	0.00		-69,731.56	
UNREALIZED GAIN/LOSS-CURRENCY	1,565,854.15		20,273.32	
UNREAL G/L ON CURRENCY-BROKER	-1,998.49		-262.73	
UNREAL G/L ON FUTURES CONTRACTS	-1,581,880.74		-214,377.27	
MISCELLANEOUS	9,655.60		100,489.30	
INCOME-DELAYED COMPENSATION	26,490.72		93,437.11	
CONSENT FEE INCOME	83,770.67		99,040.67	



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		-1,617,810.88		51,753,848.34
TOTAL RECEIPTS:		48,018,036.63		780,025,009.19
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
FEE FOR LONG BALANCE	1,178.62		1,735.96	
LENDING FEE REBATE	845,931.15		1,383,112.29	
INVESTMENT ADVISORY FEES	3,424,141.84		8,394,863.95	
SECURITY LENDING FEES	25,891.86		47,899.83	
OTHER	46,375.00		138,410.00	
CARRIED INTEREST	245,165.00		245,165.00	
COMMISSION ON FUTURES CONTRACTS	10,270.05		15,974.72	
		4,598,953.52		10,227,161.75
DISTRIBUTION TO PLAN ACCOUNTS	16,800,473.93		564,935,859.05	
		16,800,473.93		564,935,859.05
TOTAL DISBURSEMENTS:		21,399,427.45		575,163,020.80
NET ASSETS - END OF PERIOD		3,919,530,204.63		3,919,530,204.63



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NET ASSETS - BEGINNING OF PERIOD		1,062,850,954.29		1,057,017,332.96
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	0.00		6,570,379.67	
		0.00		6,570,379.67
INVESTMENT INCOME:				
BASIS ADJUSTMENT DUE TO EXCHANGE	-514.35		-514.35	
DIVIDENDS	12,884,263.88		19,249,326.02	
INTEREST	1,528,285.31		3,094,028.02	
SECURITY LENDING INCOME	371,267.76		673,827.90	
PARTNERSHIP INCOME	2,240,480.31		4,345,901.61	
REALIZED GAIN/LOSS	-1,672,936.20		2,212,265.51	
REALIZED GAIN/LOSS-CURRENCY	-454,124.59		-823,779.80	
REALIZED CCY SETTLE G/L-AVG COST	-2,686.36		1,110.57	
REALIZED CCY SETTLE G/L-FFX	2,411.02		-6,731.22	
REALIZED CURRENCY G/L- DIVIDENDS	-1,538.87		-4,026.14	
REALIZED CCY TRADING G/L	-4,027.18		-3,996.98	
ILB INFLATION ADJUSTMENTS	761,655.50		2,075,467.00	
REALIZED CURRENCY G/L- INTEREST	-1,029.84		-2,068.37	
UNREALIZED GAIN/LOSS-INVESTMENT	-57,799,994.12		-64,169,586.25	
UNREALIZED GAIN/LOSS-CURRENCY	-437,318.87		-364,587.13	
UNREAL G/L ON FUTURES CONTRACTS	-186,064.34		-84,102.57	
CONSENT FEE INCOME	288.89		3,663.89	
		-42,771,582.05		-33,803,802.29
TOTAL RECEIPTS:		-42,771,582.05		-27,233,422.62
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
FEE FOR LONG BALANCE	20.67		50.20	



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LENDING FEE REBATE	234,452.27		348,701.80	
INVESTMENT ADVISORY FEES	1,325,977.48		2,786,031.40	
TAXES WITHHELD FROM LP DIST	0.00		-11,638.87	
SECURITY LENDING FEES	22,337.14		48,752.21	
OTHER	-416,442.21		644,703.43	
CARRIED INTEREST	268,822.43		800,455.68	
COMMISSION ON FUTURES CONTRACTS	260.80		516.26	
		<u>2,268,313.00</u>		<u>4,617,572.11</u>
DISTRIBUTION TO PLAN ACCOUNTS	16,952,388.30		24,307,667.29	
		<u>16,952,388.30</u>		<u>24,307,667.29</u>
TOTAL DISBURSEMENTS:		<u>19,220,701.30</u>		<u>28,925,239.40</u>
NET ASSETS - END OF PERIOD		<u><u>1,000,858,670.94</u></u>		<u><u>1,000,858,670.94</u></u>



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NET ASSETS - BEGINNING OF PERIOD		1,240,097,473.04		1,214,463,846.34
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	27,892,074.81		56,071,907.79	
		<u>27,892,074.81</u>		<u>56,071,907.79</u>
INVESTMENT INCOME:				
PARTNERSHIP INCOME	4,926,777.70		8,892,898.14	
REALIZED GAIN/LOSS	33,322,137.55		56,153,489.39	
REALIZED CCY SETTLE G/L-FFX	-8,946.96		-5,805.20	
REALIZED CCY TRADING G/L	1,182.43		-7,560.09	
UNREALIZED GAIN/LOSS-INVESTMENT	27,328,776.42		71,383,109.66	
UNREALIZED GAIN/LOSS-CURRENCY	-884,554.07		-1,294,121.62	
		<u>64,685,373.07</u>		<u>135,122,010.28</u>
TOTAL RECEIPTS:		<u>92,577,447.88</u>		<u>191,193,918.07</u>
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
FEE FOR LONG BALANCE	60.37		269.53	
INVESTMENT ADVISORY FEES	5,674,275.06		7,530,343.23	
TAXES WITHHELD FROM LP DIST	21,463.50		15,594.41	
INTEREST EXPENSE	10,793.00		10,793.00	
OTHER	1,462,135.43		2,108,735.46	
CARRIED INTEREST	5,283,316.56		8,911,921.61	
		<u>12,452,043.92</u>		<u>18,577,657.24</u>
DISTRIBUTION TO PLAN ACCOUNTS	73,262,834.60		140,120,064.77	
		<u>73,262,834.60</u>		<u>140,120,064.77</u>
TOTAL DISBURSEMENTS:		<u>85,714,878.52</u>		<u>158,697,722.01</u>
NET ASSETS - END OF PERIOD		<u>1,246,960,042.40</u>		<u>1,246,960,042.40</u>



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NET ASSETS - BEGINNING OF PERIOD		433,888,868.83		435,789,599.23
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	42,133,601.52		42,517,339.87	
		<u>42,133,601.52</u>		<u>42,517,339.87</u>
INVESTMENT INCOME:				
DIVIDENDS	551,807.45		1,103,343.69	
INTEREST	18.11		18.11	
PARTNERSHIP INCOME	5,493,367.14		11,491,065.62	
REALIZED GAIN/LOSS	3,881,210.08		8,639,616.75	
REALIZED CCY SETTLE G/L-FFX	-228,806.78		-225,032.84	
REALIZED CCY TRADING G/L	-723.31		-7,944.00	
UNREALIZED GAIN/LOSS-INVESTMENT	4,149,056.71		8,545,901.26	
UNREALIZED GAIN/LOSS-CURRENCY	208,478.03		133,441.54	
		<u>14,054,407.43</u>		<u>29,680,410.13</u>
TOTAL RECEIPTS:		<u>56,188,008.95</u>		<u>72,197,750.00</u>
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
FEE FOR LONG BALANCE	78.55		140.68	
INVESTMENT ADVISORY FEES	3,616,817.16		6,948,412.69	
OTHER	262,750.37		510,913.03	
		<u>3,879,646.08</u>		<u>7,459,466.40</u>
DISTRIBUTION TO PLAN ACCOUNTS	7,568,383.83		21,899,034.96	
		<u>7,568,383.83</u>		<u>21,899,034.96</u>
TOTAL DISBURSEMENTS:		<u>11,448,029.91</u>		<u>29,358,501.36</u>
NET ASSETS - END OF PERIOD		<u>478,628,847.87</u>		<u>478,628,847.87</u>



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	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		513,698,481.89		690,042,991.68
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	0.00		717,682.00	
		0.00		717,682.00
INVESTMENT INCOME:				
INTEREST	3,523.51		7,213.47	
PARTNERSHIP INCOME	1,311,966.49		795,728.52	
REALIZED GAIN/LOSS	16,890,439.66		19,825,183.82	
UNREALIZED GAIN/LOSS-INVESTMENT	-20,585,964.83		-20,919,833.70	
		-2,380,035.17		-291,707.89
TOTAL RECEIPTS:		-2,380,035.17		425,974.11
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
INVESTMENT ADVISORY FEES	792,380.46		2,056,955.62	
		792,380.46		2,056,955.62
DISTRIBUTION TO PLAN ACCOUNTS	192,480,971.75		370,366,915.66	
		192,480,971.75		370,366,915.66
TOTAL DISBURSEMENTS:		193,273,352.21		372,423,871.28
NET ASSETS - END OF PERIOD		318,045,094.51		318,045,094.51



Statement of Change in Net Assets
Market Value
12/31/2018

Report ID : IGLS0002
 Base Currency : USD
 Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		20,642,147.42		11,661,760.00
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	75,191,628.18		83,734,892.60	
		<u>75,191,628.18</u>		<u>83,734,892.60</u>
INVESTMENT INCOME:				
INTEREST	11.87		11.87	
UNREALIZED GAIN/LOSS-INVESTMENT	805,331.88		1,242,454.88	
		<u>805,343.75</u>		<u>1,242,466.75</u>
TOTAL RECEIPTS:		<u>75,996,971.93</u>		<u>84,977,359.35</u>
DISBURSEMENTS:				
DISTRIBUTION TO PLAN ACCOUNTS	610,339.86		610,339.86	
		<u>610,339.86</u>		<u>610,339.86</u>
TOTAL DISBURSEMENTS:		<u>610,339.86</u>		<u>610,339.86</u>
NET ASSETS - END OF PERIOD		<u><u>96,028,779.49</u></u>		<u><u>96,028,779.49</u></u>



Statement of Change in Net Assets
Market Value
12/31/2018

Report ID : IGLS0002
 Base Currency : USD
 Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		1,878,342,401.63		1,749,994,618.82
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	49,550,000.00		187,185,313.34	
		<u>49,550,000.00</u>		<u>187,185,313.34</u>
INVESTMENT INCOME:				
DIVIDENDS	295,373.54		645,237.70	
INTEREST	14,959,264.43		30,195,294.54	
INCOME RECD IN SECURITIES	6,609.05		20,601.53	
SECURITY LENDING INCOME	739,689.38		1,281,124.56	
PARTNERSHIP INCOME	6,738,800.00		12,281,476.00	
REALIZED GAIN/LOSS	-1,468,212.93		-1,581,055.65	
REALIZED GAIN/LOSS-CURRENCY	-2,260,962.15		-3,583,867.80	
REALIZED CCY G/L AVG-BROKER CASH	73.90		4,184.51	
REALIZED CCY SETTLE G/L-AVG COST	4,504.40		27,502.27	
REALIZED CCY SETTLE G/L-FFX	-17,169.87		1,129,775.03	
REALIZED CCY TRADING G/L	-36,866.25		-66,724.71	
REALIZED CURRENCY G/L- INTEREST	-33,457.65		-131,936.43	
UNREALIZED GAIN/LOSS-INVESTMENT	-39,905,044.72		-19,546,322.82	
UNREALIZED GAIN/LOSS-CURRENCY	1,569,146.89		24,651.67	
UNREAL G/L ON CURRENCY-BROKER	-1,998.49		-262.73	
UNREAL G/L ON FUTURES CONTRACTS	-1,221,950.35		145,553.12	
MISCELLANEOUS	20,601.76		110,839.06	
INCOME-DELAYED COMPENSATION	6,301.42		71,202.45	
CONSENT FEE INCOME	5,960.67		11,780.67	
		<u>-20,599,336.97</u>		<u>21,039,052.97</u>
TOTAL RECEIPTS:		<u>28,950,663.03</u>		<u>208,224,366.31</u>
DISBURSEMENTS:				



Statement of Change in Net Assets
Market Value
12/31/2018

Report ID : IGLS0002
 Base Currency: USD
 Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
ADMINISTRATIVE EXPENSES:				
FEE FOR LONG BALANCE	1,178.62		1,735.96	
LENDING FEE REBATE	620,214.43		1,043,333.32	
INVESTMENT ADVISORY FEES	3,099,952.77		7,783,455.89	
SECURITY LENDING FEES	17,909.90		35,647.40	
OTHER	46,375.00		138,410.00	
CARRIED INTEREST	245,165.00		245,165.00	
COMMISSION ON FUTURES CONTRACTS	2,808.39		8,513.06	
		<u>4,033,604.11</u>		<u>9,256,260.63</u>
DISTRIBUTION TO PLAN ACCOUNTS	12,372,953.35		58,076,217.30	
		<u>12,372,953.35</u>		<u>58,076,217.30</u>
TOTAL DISBURSEMENTS:		<u>16,406,557.46</u>		<u>67,332,477.93</u>
NET ASSETS - END OF PERIOD		<u>1,890,886,507.20</u>		<u>1,890,886,507.20</u>



Statement of Change in Net Assets
Market Value
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Report ID : IGLS0002
 Base Currency : USD
 Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		178,066,179.81		141,494,852.45
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	236,129,675.53		665,346,976.43	
		236,129,675.53		665,346,976.43
INVESTMENT INCOME:				
DIVIDENDS	181.53		181.53	
INTEREST	1,109,090.09		2,056,909.80	
REALIZED GAIN/LOSS	-1,888.00		-1,888.00	
UNREALIZED GAIN/LOSS-INVESTMENT	1,888.50		1,338.50	
		1,109,272.12		2,056,541.83
TOTAL RECEIPTS:		237,238,947.65		667,403,518.26
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
CONSULTING	126,243.99		153,050.06	
ADMINISTRATION	84,225.30		104,629.11	
		210,469.29		257,679.17
DISTRIBUTION TO PLAN ACCOUNTS	248,450,625.97		641,996,659.34	
		248,450,625.97		641,996,659.34
TOTAL DISBURSEMENTS:		248,661,095.26		642,254,338.51
NET ASSETS - END OF PERIOD		166,644,032.20		166,644,032.20



Statement of Change in Net Assets
Market Value
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 Base Currency : USD
 Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		-210,318.11		-217,895.12
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	0.00		210,318.11	
		0.00		210,318.11
TOTAL RECEIPTS:		0.00		210,318.11
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
TRUSTEE/CUSTODIAN	0.00		210,318.11	
TRUSTEE	210,318.11		202,741.10	
		210,318.11		413,059.21
TOTAL DISBURSEMENTS:		210,318.11		413,059.21
NET ASSETS - END OF PERIOD		<u>-420,636.22</u>		<u>-420,636.22</u>



Statement of Change in Net Assets
Market Value
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 Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		2,125,492,813.87		2,070,078,596.34
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS				
	29,977,661.42		30,127,661.42	
		<u>29,977,661.42</u>		<u>30,127,661.42</u>
INVESTMENT INCOME:				
BASIS ADJUSTMENT DUE TO EXCHANGE	590,369.60		583,124.85	
DIVIDENDS	5,853,513.24		13,949,162.21	
DIVIDENDS-CORPORATE ACTION	23,172.83		49,383.13	
INTEREST	124,157.06		240,564.61	
SECURITY LENDING INCOME	525,833.79		1,131,354.99	
LONG-TERM CAPITAL GAIN	0.00		8,169.21	
REALIZED GAIN/LOSS	4,501,830.57		20,567,089.26	
REALIZED GAIN/LOSS-CURRENCY	-2,099,872.50		-2,322,996.33	
REALIZED CCY SETTLE G/L-AVG COST	-16,586.54		33,687.07	
REALIZED CCY SETTLE G/L-FFX	-2,197.75		-57,936.28	
REALIZED CURRENCY G/L- DIVIDENDS	-11,899.77		-14,078.96	
REALIZED CCY TRADING G/L	-19,468.52		-56,203.75	
UNREALIZED GAIN/LOSS-INVESTMENT	-299,315,012.09		-253,070,818.41	
UNREALIZED GAIN/LOSS-CURRENCY	792,625.35		-4,408,536.14	
UNREAL G/L ON FUTURES CONTRACTS	-74,514.35		-60,196.39	
		<u>-289,128,049.08</u>		<u>-223,428,231.13</u>
TOTAL RECEIPTS:		<u>-259,150,387.66</u>		<u>-193,300,569.71</u>
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
TRUSTEE/CUSTODIAN	48.96		48.96	
FEE FOR LONG BALANCE	505.02		1,670.97	
LENDING FEE REBATE	420,039.13		885,599.71	



Statement of Change in Net Assets
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 Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
INVESTMENT ADVISORY FEES	560,074.47		1,543,866.18	
ADMINISTRATION	2,324.13		40,384.97	
SECURITY LENDING FEES	15,826.44		33,817.49	
MISCELLANEOUS	-875.00		0.00	
OTHER	0.00		5,686.62	
COMMISSION ON FUTURES CONTRACTS	301.05		499.00	
		<u>988,244.20</u>		<u>2,511,575.90</u>
DISTRIBUTION TO PLAN ACCOUNTS	11,033,953.99		19,946,222.71	
		<u>11,033,953.99</u>		<u>19,946,222.71</u>
TOTAL DISBURSEMENTS:		<u>12,022,198.19</u>		<u>22,457,798.61</u>
NET ASSETS - END OF PERIOD		<u>1,854,320,228.02</u>		<u>1,854,320,228.02</u>



Statement of Change in Net Assets
Market Value
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 Base Currency : USD
 Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		1,542,239,044.64		1,484,295,753.05
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	43,984,680.59		310,552,337.25	
		43,984,680.59		310,552,337.25
INVESTMENT INCOME:				
DIVIDENDS	123,468.73		256,533.63	
INTEREST	9,526,006.20		17,065,453.01	
INCOME RECD IN SECURITIES	62.44		5,926.33	
SECURITY LENDING INCOME	352,477.21		586,818.93	
PARTNERSHIP INCOME	3,210,341.00		5,805,820.00	
REALIZED GAIN/LOSS	-1,886,533.64		-776,056.04	
REALIZED GAIN/LOSS-CURRENCY	-915,011.28		-1,151,905.62	
REALIZED CCY G/L AVG-BROKER CASH	-64.53		1,258.17	
REALIZED GAIN/LOSS SHORT SALES	0.00		1,848.44	
REALIZED CCY SETTLE G/L-AVG COST	-1,676.95		4,011.77	
REALIZED CCY SETTLE G/L-FFX	-4,195.41		462,448.59	
REALIZED CCY TRADING G/L	-23,351.78		-28,303.17	
ILB INFLATION ADJUSTMENTS	3,599.12		3,599.12	
REALIZED CURRENCY G/L- INTEREST	-14,350.19		-52,908.89	
UNREALIZED GAIN/LOSS-INVESTMENT	-8,507,028.65		808,074.33	
CHANGE IN UNREAL G/L SHORT SALES	0.00		-20,192.33	
UNREALIZED GAIN/LOSS-CURRENCY	619,468.26		-271,552.30	
UNREAL G/L ON CURRENCY-BROKER	-836.29		-98.08	
UNREAL G/L ON FUTURES CONTRACTS	-549,326.17		-81,614.64	
MISCELLANEOUS	8,382.83		29,533.99	
INCOME-DELAYED COMPENSATION	4,916.46		54,979.10	



Statement of Change in Net Assets
Market Value
12/31/2018

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Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
CONSENT FEE INCOME	34,070.58		38,870.58	
		1,980,417.94		22,742,544.92
TOTAL RECEIPTS:		45,965,098.53		333,294,882.17
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
FEE FOR LONG BALANCE	572.85		802.27	
LENDING FEE REBATE	295,897.04		481,284.53	
INVESTMENT ADVISORY FEES	1,373,222.41		3,399,394.67	
SECURITY LENDING FEES	8,475.38		15,808.02	
OTHER	23,187.00		69,203.00	
CARRIED INTEREST	122,583.00		122,583.00	
COMMISSION ON FUTURES CONTRACTS	3,997.96		5,790.40	
		1,827,935.64		4,094,865.89
DISTRIBUTION TO PLAN ACCOUNTS	6,254,299.09		233,373,860.89	
		6,254,299.09		233,373,860.89
TOTAL DISBURSEMENTS:		8,082,234.73		237,468,726.78
NET ASSETS - END OF PERIOD		1,580,121,908.44		1,580,121,908.44



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	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		447,049,146.63		445,342,754.47
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	0.00		2,776,129.97	
		0.00		2,776,129.97
INVESTMENT INCOME:				
BASIS ADJUSTMENT DUE TO EXCHANGE	-203.59		-203.59	
DIVIDENDS	5,179,638.24		7,660,523.35	
INTEREST	643,301.73		1,298,195.18	
SECURITY LENDING INCOME	108,371.45		210,496.72	
PARTNERSHIP INCOME	971,466.07		2,380,602.28	
REALIZED GAIN/LOSS	-712,945.91		6,008.58	
REALIZED GAIN/LOSS-CURRENCY	-177,206.17		-334,278.90	
REALIZED CCY SETTLE G/L-AVG COST	-785.81		1,196.29	
REALIZED CCY SETTLE G/L-FFX	742.17		-3,345.92	
REALIZED CURRENCY G/L- DIVIDENDS	-672.70		-2,129.08	
REALIZED CCY TRADING G/L	-804.66		-628.51	
ILB INFLATION ADJUSTMENTS	397,411.50		1,083,172.50	
REALIZED CURRENCY G/L- INTEREST	-451.97		-1,024.80	
UNREALIZED GAIN/LOSS-INVESTMENT	-21,429,545.51		-24,449,365.95	
UNREALIZED GAIN/LOSS-CURRENCY	-193,572.83		-141,049.84	
UNREAL G/L ON FUTURES CONTRACTS	-69,902.43		-31,292.58	
CONSENT FEE INCOME	92.01		1,467.01	
		-15,285,068.41		-12,321,657.26
TRANSFERS IN:				
CASH	0.00		0.05	
		0.00		0.05
TOTAL RECEIPTS:		-15,285,068.41		-9,545,527.24
DISBURSEMENTS:				



Statement of Change in Net Assets
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	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
ADMINISTRATIVE EXPENSES:				
FEE FOR LONG BALANCE	0.00		10.69	
LENDING FEE REBATE	37,570.84		42,848.24	
INVESTMENT ADVISORY FEES	547,351.74		1,197,625.74	
TAXES WITHHELD FROM LP DIST	0.00		-3,879.61	
SECURITY LENDING FEES	10,614.16		25,135.05	
OTHER	192,115.53		302,880.39	
CARRIED INTEREST	89,607.54		266,818.54	
COMMISSION ON FUTURES CONTRACTS	102.93		192.45	
		877,362.74		1,831,631.49
DISTRIBUTION TO PLAN ACCOUNTS	6,841,620.65		9,920,500.91	
		6,841,620.65		9,920,500.91
TOTAL DISBURSEMENTS:		7,718,983.39		11,752,132.40
NET ASSETS - END OF PERIOD		424,045,094.83		424,045,094.83



Statement of Change in Net Assets
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	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		549,714,527.57		528,192,940.84
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS				
	19,755,465.53		40,714,516.00	
		<u>19,755,465.53</u>		<u>40,714,516.00</u>
INVESTMENT INCOME:				
PARTNERSHIP INCOME	2,665,970.20		9,281,096.25	
REALIZED GAIN/LOSS	7,911,181.66		24,708,311.33	
REALIZED CCY SETTLE G/L-FFX	-4,653.18		264.99	
REALIZED CCY TRADING G/L	131.41		-6,577.00	
UNREALIZED GAIN/LOSS-INVESTMENT	15,516,977.04		18,811,979.90	
UNREALIZED GAIN/LOSS-CURRENCY	-321,252.10		-481,221.64	
		<u>25,768,355.03</u>		<u>52,313,853.83</u>
TOTAL RECEIPTS:		<u>45,523,820.56</u>		<u>93,028,369.83</u>
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
FEE FOR LONG BALANCE	9.48		125.89	
INVESTMENT ADVISORY FEES	1,252,725.75		2,509,116.47	
TAXES WITHHELD FROM LP DIST	13,840.07		13,909.51	
INTEREST EXPENSE	5,411.00		5,411.00	
OTHER	-495,466.93		884,561.40	
CARRIED INTEREST	4,223,035.51		6,141,899.66	
		<u>5,990,488.74</u>		<u>9,555,023.93</u>
DISTRIBUTION TO PLAN ACCOUNTS				
	22,551,824.94		44,970,252.29	
		<u>22,551,824.94</u>		<u>44,970,252.29</u>
TOTAL DISBURSEMENTS:		<u>28,542,313.68</u>		<u>54,525,276.22</u>
NET ASSETS - END OF PERIOD		<u><u>566,696,034.45</u></u>		<u><u>566,696,034.45</u></u>



Statement of Change in Net Assets
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 Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		178,100,520.39		178,369,302.60
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	17,977,346.80		18,126,568.12	
		<u>17,977,346.80</u>		<u>18,126,568.12</u>
INVESTMENT INCOME:				
DIVIDENDS	218,383.76		436,660.19	
PARTNERSHIP INCOME	2,383,567.69		4,915,651.16	
REALIZED GAIN/LOSS	1,619,631.61		3,676,800.95	
REALIZED CCY SETTLE G/L-FFX	-104,785.82		-103,318.12	
REALIZED CCY TRADING G/L	-281.28		-3,089.43	
UNREALIZED GAIN/LOSS-INVESTMENT	1,562,467.18		3,239,339.37	
UNREALIZED GAIN/LOSS-CURRENCY	97,414.15		68,196.26	
		<u>5,776,397.29</u>		<u>12,230,240.38</u>
TOTAL RECEIPTS:		<u>23,753,744.09</u>		<u>30,356,808.50</u>
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
FEE FOR LONG BALANCE	30.57		44.11	
INVESTMENT ADVISORY FEES	1,492,896.75		2,860,859.83	
OTHER	87,889.93		194,190.66	
		<u>1,580,817.25</u>		<u>3,055,094.60</u>
DISTRIBUTION TO PLAN ACCOUNTS	2,459,274.78		7,856,844.05	
		<u>2,459,274.78</u>		<u>7,856,844.05</u>
TOTAL DISBURSEMENTS:		<u>4,040,092.03</u>		<u>10,911,938.65</u>
NET ASSETS - END OF PERIOD		<u>197,814,172.45</u>		<u>197,814,172.45</u>



Statement of Change in Net Assets
Market Value
12/31/2018

Report ID : IGLS0002
 Base Currency: USD
 Status: REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		211,655,490.07		280,064,841.27
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	0.00		282,851.00	
		0.00		282,851.00
INVESTMENT INCOME:				
INTEREST	1,463.46		2,944.28	
PARTNERSHIP INCOME	-402,669.49		213,282.69	
REALIZED GAIN/LOSS	6,512,541.14		11,779,052.75	
UNREALIZED GAIN/LOSS-INVESTMENT	-7,849,065.88		-11,997,087.13	
		-932,391.79		-1,807.41
TOTAL RECEIPTS:		-932,391.79		281,043.59
DISBURSEMENTS:				
ADMINISTRATIVE EXPENSES:				
INVESTMENT ADVISORY FEES	327,729.01		855,985.32	
		327,729.01		855,985.32
DISTRIBUTION TO PLAN ACCOUNTS	79,895,615.61		148,990,145.88	
		79,895,615.61		148,990,145.88
TOTAL DISBURSEMENTS:		80,223,344.62		149,846,131.20
NET ASSETS - END OF PERIOD		130,499,753.66		130,499,753.66



Statement of Change in Net Assets
Market Value
12/31/2018

Report ID : IGLS0002
Base Currency : USD
Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		10,511,107.85		5,938,240.00
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	38,288,040.05		42,638,322.90	
		<u>38,288,040.05</u>		<u>42,638,322.90</u>
INVESTMENT INCOME:				
INTEREST	6.04		6.04	
UNREALIZED GAIN/LOSS-INVESTMENT	410,080.59		632,665.59	
		<u>410,086.63</u>		<u>632,671.63</u>
TOTAL RECEIPTS:		<u>38,698,126.68</u>		<u>43,270,994.53</u>
DISBURSEMENTS:				
DISTRIBUTION TO PLAN ACCOUNTS	310,788.81		310,788.81	
		<u>310,788.81</u>		<u>310,788.81</u>
TOTAL DISBURSEMENTS:		<u>310,788.81</u>		<u>310,788.81</u>
NET ASSETS - END OF PERIOD		<u>48,898,445.72</u>		<u>48,898,445.72</u>



Statement of Change in Net Assets
Market Value
12/31/2018

Report ID : IGLS0002
Base Currency : USD
Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
NET ASSETS - BEGINNING OF PERIOD		743,546,220.45		677,619,320.99
RECEIPTS:				
RECEIVED FROM PLAN ACCOUNTS	43,950,000.05		101,517,656.71	
		<u>43,950,000.05</u>		<u>101,517,656.71</u>
INVESTMENT INCOME:				
DIVIDENDS	123,468.73		256,533.63	
INTEREST	5,704,289.34		11,007,398.01	
INCOME RECD IN SECURITIES	62.44		5,926.33	
SECURITY LENDING INCOME	235,816.46		405,461.59	
PARTNERSHIP INCOME	3,210,341.00		5,805,820.00	
REALIZED GAIN/LOSS	-1,036,928.65		-1,510,295.69	
REALIZED GAIN/LOSS-CURRENCY	-915,011.28		-1,151,905.62	
REALIZED CCY G/L AVG-BROKER CASH	-64.53		1,258.17	
REALIZED CCY SETTLE G/L-AVG COST	-1,676.95		4,011.77	
REALIZED CCY SETTLE G/L-FFX	-4,195.41		462,448.59	
REALIZED CCY TRADING G/L	-23,351.78		-28,303.17	
REALIZED CURRENCY G/L- INTEREST	-14,350.19		-52,908.89	
UNREALIZED GAIN/LOSS-INVESTMENT	-13,078,139.99		-4,830,395.86	
UNREALIZED GAIN/LOSS-CURRENCY	619,468.26		-271,552.30	
UNREAL G/L ON CURRENCY-BROKER	-836.29		-98.08	
UNREAL G/L ON FUTURES CONTRACTS	-397,542.63		70,168.90	
MISCELLANEOUS	11,463.29		32,931.75	
INCOME-DELAYED COMPENSATION	-803.19		48,769.59	
CONSENT FEE INCOME	2,080.58		3,280.58	
		<u>-5,565,910.79</u>		<u>10,258,549.30</u>
TOTAL RECEIPTS:		<u>38,384,089.26</u>		<u>111,776,206.01</u>
DISBURSEMENTS:				



Statement of Change in Net Assets
Market Value
12/31/2018

Report ID : IGLS0002
Base Currency : USD
Status : REVISED

	Current Period		Fiscal Year to Date	
	10/1/2018	12/31/2018	7/1/2018	12/31/2018
ADMINISTRATIVE EXPENSES:				
FEE FOR LONG BALANCE	572.85		802.27	
LENDING FEE REBATE	199,691.26		333,300.27	
INVESTMENT ADVISORY FEES	1,248,351.42		3,154,494.10	
SECURITY LENDING FEES	5,411.23		10,809.38	
OTHER	23,187.00		69,203.00	
CARRIED INTEREST	122,583.00		122,583.00	
COMMISSION ON FUTURES CONTRACTS	1,001.70		2,794.14	
		<u>1,600,798.46</u>		<u>3,693,986.16</u>
DISTRIBUTION TO PLAN ACCOUNTS	4,498,693.39		9,870,722.98	
		<u>4,498,693.39</u>		<u>9,870,722.98</u>
TOTAL DISBURSEMENTS:		<u>6,099,491.85</u>		<u>13,564,709.14</u>
NET ASSETS - END OF PERIOD		<u>775,830,817.86</u>		<u>775,830,817.86</u>

Kentucky Retirement Systems

Domestic and Global Commissions Report

Quarter Ending: December 31, 2018

Kentucky Retirement Systems					
Domestic Equity - Common Stock Commissions					
Quarter Ended December 31, 2018					

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BAIRD, ROBERT W & CO INC, MILWAUKEE	24,080	963	1,370,135	0.0400	0.0703%
BARCLAYS	94,796	1,072	4,573,125	0.0113	0.0234%
BERNSTEIN SANFORD C & CO, NEW YORK	673,194	13,462	25,761,418	0.0200	0.0523%
BTIG LLC, NEW YORK	600,640	12,013	14,699,924	0.0200	0.0817%
CANTOR FITZGERALD & CO INC, NEW YORK	505,227	10,212	20,084,961	0.0202	0.0508%
CITIGROUP	225,244	4,849	7,213,758	0.0215	0.0672%
COWEN AND CO LLC, NEW YORK	4,105	164	743,359	0.0400	0.0221%
CREDIT SUISSE	443,836	12,121	11,980,083	0.0273	0.1012%
DEUTSCHE BANK	564,165	14,099	15,155,464	0.0250	0.0930%
DIRECT TRADING, UNITED STATES	45,191	931	3,495,342	0.0206	0.0266%
GOLDMAN SACHS	566,739	14,154	19,111,525	0.0250	0.0741%
INSTINET CORP	1,546,557	32,288	31,420,239	0.0209	0.1028%
INVESTMENT TECH GROUP INC, NEW YORK	1,282,827	19,553	63,526,006	0.0152	0.0308%
ISI GROUP	65,975	2,077	2,926,159	0.0315	0.0710%
ITG INC, NEW YORK	779,259	10,389	17,149,200	0.0133	0.0606%
J.P MORGAN SECURITIES INC, NEW YORK	306,675	5,401	13,377,307	0.0176	0.0404%
JEFFERIES & CO INC, NEW YORK	107,706	1,437	2,658,294	0.0133	0.0541%
JMP SECURITIES, SAN FRANCISCO	12,890	516	1,113,601	0.0400	0.0463%
JONESTRADING INST SVCS LLC, NEW YORK	117,732	3,532	6,532,705	0.0300	0.0541%
KEEFE BRUYETTE + WOODS INC, NEW YORK	24,430	977	976,434	0.0400	0.1001%
KEYBANC CAPITAL MARKETS INC, NEW YORK	15,180	607	900,177	0.0400	0.0675%
LIQUIDNET INC, NEW YORK	1,723,151	27,295	55,970,375	0.0158	0.0488%
MACQUARIE SECURITIES	10,580	423	1,695,930	0.0400	0.0250%
MERRILL LYNCH	118,207	2,818	4,563,585	0.0238	0.0618%
MKM PARTNERS LLC, GREENWICH	8,270	331	420,012	0.0400	0.0788%
MORGAN STANLEY	132,880	3,976	3,010,788	0.0299	0.1320%
NATIONAL FINL SVCS CORP, NEW YORK	83,445	2,503	609,625	0.0300	0.4106%
NEEDHAM AND CO LLC, NEW YORK	62,295	1,901	2,591,393	0.0305	0.0733%
O NEIL WILLIAM CO INC BCC CLRG, NEW YORK	4,120	165	476,460	0.0400	0.0346%
OPPENHEIMER & CO INC, NEW YORK	26,260	1,446	1,868,313	0.0550	0.0774%
PIPER JAFFRAY & CO., JERSEY CITY	7,010	280	693,761	0.0400	0.0404%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	180,400	5,739	5,305,973	0.0318	0.1082%
RBC CAPITAL MARKETS	52,087	816	3,033,130	0.0157	0.0269%
ROSENBLATT SECURITIES INC, NEW YORK	623,449	12,469	4,463,663	0.0200	0.2793%
SANDLER ONEILL AND PARTNER LP, NEW YORK	12,915	387	447,514	0.0300	0.0866%
STEPHENS INC, LITTLE ROCK	3,180	127	367,210	0.0400	0.0346%
STIFEL NICOLAUS	54,051	1,905	2,008,773	0.0352	0.0948%
SUNTRUST CAPITAL MARKETS INC, NEW YORK	87,795	2,827	4,723,833	0.0322	0.0599%
UBS	892,984	10,584	67,031,849	0.0119	0.0158%
WEDBUSH MORGAN SECS INC, LOS ANGELES	3,790	152	482,570	0.0400	0.0314%
WEEDEN and CO	73,065	1,589	2,694,108	0.0217	0.0590%
WELLS FARGO SECURITIES, LLC, NEW YORK	235,478	4,970	9,157,453	0.0211	0.0543%
WOLFE TRAHAN SECURITIES, NEW YORK	4,090	164	247,603	0.0400	0.0661%
TOTAL DOMESTIC	12,405,950	243,682	436,633,137	0.0196	0.0558%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
NTGI STRUCTURED	489,543	4,895	13,103,205	0.0100	0.0374%
RIVER ROAD	121,294	2,513	5,406,433	0.0207	0.0465%
RIVER ROAD FAV	4,255,716	87,689	95,613,243	0.0206	0.0917%
S&P 500 INDEX	766,771	7,117	54,663,144	0.0093	0.0130%
SYSTEMATIC	4,097,051	72,891	125,120,744	0.0178	0.0583%
TORTOISE CAP	818,616	10,736	21,156,917	0.0131	0.0507%
WESTFIELD CAPITAL	1,856,959	57,841	121,569,451	0.0311	0.0476%
TOTAL DOMESTIC	12,405,950	243,682	436,633,137	0.0196	0.0558%

Kentucky Retirement Systems					
Global Equity - Common Stock Commissions					
Quarter Ended December 31, 2018					

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BANCO BTG PACTUAL SA, RIO DE JANEIRO	94,000	153	306,184	0.0016	0.0500%
BANCO ITAU, SAO PAULO	99,900	7,287	3,997,291	0.0729	0.1823%
BARCLAYS	732,665	9,702	21,914,679	0.0132	0.0443%
BERENBERG GOSSLER & CIE, HAMBURG	6,960	335	558,227	0.0481	0.0600%
BERNSTEIN SANFORD C & CO, NEW YORK	288,252	1,872	3,514,227	0.0065	0.0533%
BMO CAPITAL MARKETS CORP, NEW YORK	1,900	10	174,486	0.0050	0.0054%
BNP PARIBUS	163,942	2,377	3,781,173	0.0145	0.0629%
BNY MELLON CLEARING	127,981	1,994	3,629,561	0.0156	0.0549%
CANTOR FITZGERALD & CO INC, NEW YORK	73,610	2,668	2,796,213	0.0362	0.0954%
CITIGROUP	7,425,167	31,461	32,318,078	0.0042	0.0973%
CREDIT LYONNAIS SECS (ASIA), HONG KONG	47,800	169	337,859	0.0035	0.0499%
CREDIT LYONNAIS SECS, SINGAPORE	75,600	2,974	5,946,650	0.0393	0.0500%
CREDIT SUISSE	2,664,478	25,451	31,578,849	0.0096	0.0806%
DAIWA SECURITIES	172,798	4,925	4,250,072	0.0285	0.1159%
DEUTSCHE BANK	834,896	14,103	19,806,407	0.0169	0.0712%
DEUTSCHE SEC ASIA LTD, HONG KONG	1,573,000	651	592,293	0.0004	0.1098%
DEUTSCHE SEC ASIA LTD, SEOUL	10,000	459	1,142,428	0.0459	0.0401%
EXANE, PARIS (EXANFRPP)	5,034	1,614	1,376,819	0.3206	0.1172%
GOLDMAN SACHS	1,307,993	10,940	17,919,681	0.0084	0.0610%
GOODBODY STOCKBROKERS, DUBLIN	5,266	408	538,207	0.0774	0.0757%
HSBC	513,118	2,860	4,569,935	0.0056	0.0626%
INSTINET CORP	21,700	231	768,210	0.0106	0.0300%
INVESTMENT TECH GROUP INC, NEW YORK	3,800	19	618,997	0.0050	0.0031%
INVESTMENT TECHNOLOGY GROUP LTD, DUBLIN	487,069	3,801	8,221,946	0.0078	0.0462%
ITG AUSTRALIA LTD, MELBOURNE	6,300	238	396,734	0.0378	0.0600%
ITG CANADA CORP, TORONTO	3,800	14	174,461	0.0038	0.0082%
J.P MORGAN SECURITIES INC, NEW YORK	17,040	85	1,755,986	0.0050	0.0049%
JEFFERIES & CO INC, NEW YORK	1,000	26	52,359	0.0262	0.0500%
JEFFERIES & CO LTD, LONDON	173,418	1,712	1,956,425	0.0099	0.0875%
JP MORGAN SECURITIES	763,317	10,933	25,194,377	0.0143	0.0434%
JPMORGAN SECURITIES INC, NEW YORK	295,760	3,868	6,045,383	0.0131	0.0640%
KEPLER EQUITIES, PARIS	1,422	71	113,205	0.0496	0.0623%
LIQUIDNET CANADA INC, TORONTO	3,800	43	194,330	0.0114	0.0224%
LIQUIDNET EUROPE LIMITED, LONDON	1,885	82	164,028	0.0435	0.0500%
LIQUIDNET INC, NEW YORK	23,191	319	1,606,066	0.0137	0.0198%
MACQUARIE SECURITIES	1,891,313	2,618	4,929,584	0.0014	0.0531%
MERRILL LYNCH	1,437,215	15,975	45,863,584	0.0111	0.0348%
MITSUBISHI SECURITIES	1,300	96	79,830	0.0738	0.1201%
MIZUHO SECURITIES USA INC, NEW YORK	319,700	11,968	12,056,322	0.0374	0.0993%
MORGAN STANLEY	1,536,586	25,318	20,552,872	0.0165	0.1232%
NESBITT BURNS, TORONTO (NTDT)	212,507	2,398	1,995,655	0.0113	0.1201%
RBC CAPITAL MARKETS	915,663	10,389	9,140,771	0.0113	0.1137%
REDBURN PARTNERS LLP, LONDON	178,264	3,628	5,441,270	0.0204	0.0667%
SANFORD C BERNSTEIN & CO INC, LONDON	77,531	717	2,889,910	0.0092	0.0248%
SCOTIA CAPITAL INC, NEW YORK	1,390,340	1,339	2,230,161	0.0010	0.0600%
SG SEC (LONDON) LTD, LONDON	173,545	4,810	5,350,039	0.0277	0.0899%
SMBC SECURITIES, INC NEW YORK	114,200	6,267	6,238,552	0.0549	0.1005%
SOCIETE GENERALE LONDON BRANCH, LONDON	596,562	5,938	11,862,307	0.0100	0.0501%
UBS	2,241,725	15,552	28,569,330	0.0069	0.0544%
XP INVESTIMENTOS CCTVM SA, RIO DE JANEIRO	700,000	2,190	2,187,020	0.0031	0.1001%
TOTAL GLOBAL	29,814,313	253,052	367,699,033	0.0085	0.0688%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	11,809,722	141,570	172,089,391	0.0120	0.0823%
COLUMBIA	(189)	1,179	230,477	(6.2357)	0.5113%
FRANKIN TEMPLETON	5,458,400	18,730	18,187,400	0.0034	0.1030%
LAZARD ASSET MGMT	7,349,821	80,457	156,348,968	0.0109	0.0515%
LSV ASSET MANAGEMENT	3,893,536	5,907	14,338,461	0.0015	0.0412%
LSV ASSET MGMT	1,303,280	2,169	5,092,710	0.0017	0.0426%
MANULIFE ASSET MGMT	(257)	3,041	1,411,626	(11.8318)	0.2154%
TOTAL GLOBAL	29,814,313	253,052	367,699,033	0.0085	0.0688%

Kentucky Retirement Systems

Internal Asset Holdings Report

Quarter Ending: December 31, 2018

Pension – Internal US Mid Cap	pg.2
Pension – Internal Equity	pg.3
Pension – Internal S&P500 Index	pg.12
Pension – Internal US TIPS	pg.24
Insurance – Internal US Mid Cap	pg.25
Insurance – Internal Equity	pg.26
Insurance – Internal S&P500 Index	pg.35
Insurance – Internal US TIPS	pg.47



Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2018

Accounting Status : FINAL

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
Grand Total						121,272,430.23		130,898,738.42	100.00		9,626,308.19
CASH & CASH EQUIVALENTS						150,068.94		150,068.94	0.11		0.00
U.S. DOLLAR						150,068.94	150,068.94	150,068.94	0.11	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	138,857.480	1.00	1.00	138,857.48	138,857.48	138,857.48	138,857.48	0.11	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	356.32	356.32	356.32	356.32	0.00	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	119,742.91	119,742.91	119,742.91	119,742.91	0.09	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-1,915.50	-1,915.50	-1,915.50	-1,915.50	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-106,972.27	-106,972.27	-106,972.27	-106,972.27	-0.08	0.00	0.00
EQUITY						121,122,361.29		130,748,669.48	99.89		9,626,308.19
U.S. DOLLAR						121,122,361.29	121,122,361.29	130,748,669.48	99.89	9,626,308.19	9,626,308.19
464287507	ISHARES CORE S&P MIDCAP ETF	787,358.000	166.06	166.06	121,122,361.29	121,122,361.29	130,748,669.48	130,748,669.48	99.89	9,626,308.19	9,626,308.19



Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2018

Accounting Status : FINAL

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
Grand Total						256,187,958.0	1	258,239,962.7	4	100.00	2,052,004.73
CASH & CASH EQUIVALENTS						2,773,005.60		2,773,005.60		1.07	0.00
U.S. DOLLAR						2,773,005.60	2,773,005.60	2,773,005.60	2,773,005.60	1.07	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	800,170.710	1.00	1.00	800,170.71	800,170.71	800,170.71	800,170.71	0.31	0.00	0.00
	CASH	0.000	1.00	1.00	4,755.08	4,755.08	4,755.08	4,755.08	0.00	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	415,657.83	415,657.83	415,657.83	415,657.83	0.16	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	1,861.05	1,861.05	1,861.05	1,861.05	0.00	0.00	0.00
	MISCELLANEOUS RECEIVABLES	0.000	1.00	1.00	1,543,300.00	1,543,300.00	1,543,300.00	1,543,300.00	0.60	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	36,352.97	36,352.97	36,352.97	36,352.97	0.01	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-1,280.06	-1,280.06	-1,280.06	-1,280.06	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-27,811.98	-27,811.98	-27,811.98	-27,811.98	-0.01	0.00	0.00
EQUITY						253,414,952.4	1	255,466,957.1	4	98.93	2,052,004.73
U.S. DOLLAR						253,414,952.4	253,414,952.4	255,466,957.1	255,466,957.1	98.93	2,052,004.73
001055102	AFLAC NC	19,224.000	45.56	45.56	763,173.79	763,173.79	875,845.44	875,845.44	0.34	112,671.65	112,671.65
00206R102	AT&T NC	23,334.000	28.54	28.54	894,609.50	894,609.50	665,952.36	665,952.36	0.26	-228,657.14	-228,657.14
002824100	ABBOTT LABORATORIES	13,314.000	72.33	72.33	603,610.51	603,610.51	963,001.62	963,001.62	0.37	359,391.11	359,391.11
00724F101	ADOBE INC	3,447.000	226.24	226.24	535,533.65	535,533.65	779,849.28	779,849.28	0.30	244,315.63	244,315.63
00751Y106	ADVANCE AUTO PARTS INC	5,400.000	157.46	157.46	796,603.16	796,603.16	850,284.00	850,284.00	0.33	53,680.84	53,680.84
007903107	ADVANCED MICRO DEVICES INC	15,771.000	18.46	18.46	268,764.65	268,764.65	291,132.66	291,132.66	0.11	22,368.01	22,368.01
00846U101	AG LENT TECHNOLOG ES INC	7,284.000	67.46	67.46	380,891.01	380,891.01	491,378.64	491,378.64	0.19	110,487.63	110,487.63
009158106	AIR PRODUCTS & CHEMICALS NC	3,591.000	160.05	160.05	544,390.28	544,390.28	574,739.55	574,739.55	0.22	30,349.27	30,349.27
00971T101	AKAMAI TECHNOLOG ES INC	15,034.000	61.08	61.08	1,040,529.10	1,040,529.10	918,276.72	918,276.72	0.36	-122,252.38	-122,252.38
012653101	ALBEMARLE CORP	4,279.000	77.07	77.07	368,669.15	368,669.15	329,782.53	329,782.53	0.13	-38,886.62	-38,886.62
015271109	ALEXANDRIA REAL ESTATE EQUIT E	2,071.000	115.24	115.24	236,389.63	236,389.63	238,662.04	238,662.04	0.09	2,272.41	2,272.41
015351109	ALEXION PHARMACEUTICALS INC	4,953.000	97.36	97.36	552,589.21	552,589.21	482,224.08	482,224.08	0.19	-70,365.13	-70,365.13
017175100	ALLEGHANY CORP	1,238.000	623.32	623.32	709,474.08	709,474.08	771,670.16	771,670.16	0.30	62,196.08	62,196.08
018802108	ALLIANT ENERGY CORP	23,706.000	42.25	42.25	952,828.69	952,828.69	1,001,578.50	1,001,578.50	0.39	48,749.81	48,749.81
020002101	ALLSTATE CORP/THE	6,284.000	82.63	82.63	496,347.65	496,347.65	519,246.92	519,246.92	0.20	22,899.27	22,899.27
02005N100	ALLY F NANCIAL INC	17,478.000	22.66	22.66	368,037.60	368,037.60	396,051.48	396,051.48	0.15	28,013.88	28,013.88
023135106	AMAZON.COM NC	152.000	1,501.97	1,501.97	139,614.29	139,614.29	228,299.44	228,299.44	0.09	88,685.15	88,685.15
023608102	AMEREN CORP	32,032.000	65.23	65.23	1,809,652.54	1,809,652.54	2,089,447.36	2,089,447.36	0.81	279,794.82	279,794.82
025537101	AMERICAN ELECTRIC POWER CO INC	10,036.000	74.74	74.74	709,659.24	709,659.24	750,090.64	750,090.64	0.29	40,431.40	40,431.40
025816109	AMERICAN EXPRESS CO	6,133.000	95.32	95.32	468,453.24	468,453.24	584,597.56	584,597.56	0.23	116,144.32	116,144.32
026874784	AMERICAN INTERNATIONAL GROUP I	15,477.000	39.41	39.41	856,792.35	856,792.35	609,948.57	609,948.57	0.24	-246,843.78	-246,843.78
030420103	AMERICAN WATER WORKS CO INC	9,550.000	90.77	90.77	787,067.87	787,067.87	866,853.50	866,853.50	0.34	79,785.63	79,785.63
031100100	AMETEK INC	6,498.000	67.70	67.70	373,673.54	373,673.54	439,914.60	439,914.60	0.17	66,241.06	66,241.06
032095101	AMPHENOL CORP	6,582.000	81.02	81.02	417,453.18	417,453.18	533,273.64	533,273.64	0.21	115,820.46	115,820.46
032511107	ANADARKO PETROLEUM CORP	18,330.000	43.84	43.84	1,290,858.27	1,290,858.27	803,587.20	803,587.20	0.31	-487,271.07	-487,271.07
035710409	ANNALY CAPITAL MANAGEMENT INC	113,575.000	9.82	9.82	1,249,691.10	1,249,691.10	1,115,306.50	1,115,306.50	0.43	-134,384.60	-134,384.60
03662Q105	ANSYS NC	4,393.000	142.94	142.94	460,500.95	460,500.95	627,935.42	627,935.42	0.24	167,434.47	167,434.47
036752103	ANTHEM NC	4,171.000	262.63	262.63	695,368.33	695,368.33	1,095,429.73	1,095,429.73	0.42	400,061.40	400,061.40



Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2018

Accounting Status : FINAL

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
037411105	APACHE CORP	26,547.000	26.25	26.25	1,150,162.57	1,150,162.57	696,858.75	696,858.75	0.27	-453,303.82	-453,303.82
039483102	ARCHER-DAN ELS-M DLAND CO	25,758.000	40.97	40.97	1,135,639.54	1,135,639.54	1,055,305.26	1,055,305.26	0.41	-80,334.28	-80,334.28
03965L100	ARCONIC INC	15,850.000	16.86	16.86	319,985.37	319,985.37	267,231.00	267,231.00	0.10	-52,754.37	-52,754.37
052769106	AUTODESK INC	4,142.000	128.61	128.61	442,756.97	442,756.97	532,702.62	532,702.62	0.21	89,945.65	89,945.65
052800109	AUTOLIV INC	7,896.000	70.23	70.23	722,910.11	722,910.11	554,536.08	554,536.08	0.21	-168,374.03	-168,374.03
053332102	AUTOZONE NC	594.000	838.34	838.34	493,887.24	493,887.24	497,973.96	497,973.96	0.19	4,086.72	4,086.72
053484101	AVALONBAY COMMUNITIES NC	3,762.000	174.05	174.05	668,565.93	668,565.93	654,776.10	654,776.10	0.25	-13,789.83	-13,789.83
054937107	BB&T CORP	25,841.000	43.32	43.32	1,151,559.30	1,151,559.30	1,119,432.12	1,119,432.12	0.43	-32,127.18	-32,127.18
058498106	BALL CORP	8,219.000	45.98	45.98	357,134.45	357,134.45	377,909.62	377,909.62	0.15	20,775.17	20,775.17
060505104	BANK OF AMERICA CORP	34,310.000	24.64	24.64	745,459.57	745,459.57	845,398.40	845,398.40	0.33	99,938.83	99,938.83
064058100	BANK OF NEW YORK MELLON CORP/T	22,186.000	47.07	47.07	1,051,298.23	1,051,298.23	1,044,295.02	1,044,295.02	0.40	-7,003.21	-7,003.21
071813109	BAXTER INTERNATIONAL NC	15,568.000	65.82	65.82	784,904.75	784,904.75	1,024,685.76	1,024,685.76	0.40	239,781.01	239,781.01
075887109	BECTON DICK NSON AND CO	1,129.000	225.32	225.32	213,411.51	213,411.51	254,386.28	254,386.28	0.10	40,974.77	40,974.77
084670702	BERKSHIRE HATHAWAY INC	4,129.000	204.18	204.18	692,357.83	692,357.83	843,059.22	843,059.22	0.33	150,701.39	150,701.39
086516101	BEST BUY CO NC	11,087.000	52.96	52.96	374,750.13	374,750.13	587,167.52	587,167.52	0.23	212,417.39	212,417.39
097023105	BOE NG CO/THE	2,424.000	322.50	322.50	504,003.00	504,003.00	781,740.00	781,740.00	0.30	277,737.00	277,737.00
09857L108	BOOKING HOLDINGS INC	259.000	1,722.42	1,722.42	471,095.78	471,095.78	446,106.78	446,106.78	0.17	-24,989.00	-24,989.00
099724106	BORGWARNER NC	9,261.000	34.74	34.74	350,361.20	350,361.20	321,727.14	321,727.14	0.12	-28,634.06	-28,634.06
101137107	BOSTON SCIENT FIC CORP	22,091.000	35.34	35.34	597,361.45	597,361.45	780,695.94	780,695.94	0.30	183,334.49	183,334.49
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	7,703.000	96.25	96.25	639,480.10	639,480.10	741,413.75	741,413.75	0.29	101,933.65	101,933.65
115637209	BROWN-FORMAN CORP	19,788.000	47.58	47.58	889,269.23	889,269.23	941,513.04	941,513.04	0.36	52,243.81	52,243.81
12504L109	CBRE GROUP NC	5,061.000	40.04	40.04	189,701.51	189,701.51	202,642.44	202,642.44	0.08	12,940.93	12,940.93
12508E101	CDK GLOBAL NC	6,398.000	47.88	47.88	358,242.78	358,242.78	306,336.24	306,336.24	0.12	-51,906.54	-51,906.54
12514G108	CDW CORP/DE	5,071.000	81.05	81.05	361,131.60	361,131.60	411,004.55	411,004.55	0.16	49,872.95	49,872.95
12541W209	CH ROBINSON WORLDWIDE INC	6,696.000	84.09	84.09	493,310.21	493,310.21	563,066.64	563,066.64	0.22	69,756.43	69,756.43
125523100	CIGNA CORP	2,942.700	189.92	189.92	477,213.30	477,213.30	558,877.58	558,877.58	0.22	81,664.28	81,664.28
125581801	CIT GROUP NC	9,012.000	38.27	38.27	339,720.45	339,720.45	344,889.24	344,889.24	0.13	5,168.79	5,168.79
12572Q105	CME GROUP INC	11,297.000	188.12	188.12	1,227,399.90	1,227,399.90	2,125,191.64	2,125,191.64	0.82	897,791.74	897,791.74
125896100	CMS ENERGY CORP	27,713.000	49.65	49.65	1,245,696.58	1,245,696.58	1,375,950.45	1,375,950.45	0.53	130,253.87	130,253.87
126408103	CSX CORP	4,569.000	62.13	62.13	215,024.29	215,024.29	283,871.97	283,871.97	0.11	68,847.68	68,847.68
126650100	CVS HEALTH CORP	3,543.363	65.52	65.52	295,407.36	295,407.36	232,161.14	232,161.14	0.09	-63,246.22	-63,246.22
127097103	CABOT O L & GAS CORP	21,028.000	22.35	22.35	497,336.76	497,336.76	469,975.80	469,975.80	0.18	-27,360.96	-27,360.96
127387108	CADENCE DESIGN SYSTEMS INC	15,518.000	43.48	43.48	634,241.21	634,241.21	674,722.64	674,722.64	0.26	40,481.43	40,481.43
134429109	CAMPBELL SOUP CO	12,525.000	32.99	32.99	764,491.37	764,491.37	413,199.75	413,199.75	0.16	-351,291.62	-351,291.62
14040H105	CAPITAL ONE F NANCIAL CORP	5,580.000	75.59	75.59	471,290.41	471,290.41	421,792.20	421,792.20	0.16	-49,498.21	-49,498.21
143658300	CARNIVAL CORP	12,438.000	49.30	49.30	690,831.70	690,831.70	613,193.40	613,193.40	0.24	-77,638.30	-77,638.30
150870103	CELANESE CORP	2,898.000	89.97	89.97	236,680.05	236,680.05	260,733.06	260,733.06	0.10	24,053.01	24,053.01
15135B101	CENTENE CORP	11,456.000	115.30	115.30	997,026.61	997,026.61	1,320,876.80	1,320,876.80	0.51	323,850.19	323,850.19
15189T107	CENTERPOINT ENERGY INC	32,286.000	28.23	28.23	823,604.17	823,604.17	911,433.78	911,433.78	0.35	87,829.61	87,829.61
156700106	CENTURYLINK NC	28,217.000	15.15	15.15	422,340.77	422,340.77	427,487.55	427,487.55	0.17	5,146.78	5,146.78
156782104	CERNER CORP	3,698.000	52.44	52.44	229,755.38	229,755.38	193,923.12	193,923.12	0.08	-35,832.26	-35,832.26
166764100	CHEVRON CORP	12,738.000	108.79	108.79	1,552,672.75	1,552,672.75	1,385,767.02	1,385,767.02	0.54	-166,905.73	-166,905.73
169656105	CH POTLE MEXICAN GRILL INC	1,313.000	431.79	431.79	544,572.39	544,572.39	566,940.27	566,940.27	0.22	22,367.88	22,367.88
171340102	CHURCH & DWIGHT CO INC	10,621.000	65.76	65.76	603,713.52	603,713.52	698,436.96	698,436.96	0.27	94,723.44	94,723.44



Asset Detail

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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
171798101	CIMAREX ENERGY CO	5,740.000	61.65	61.65	571,839.23	571,839.23	353,871.00	353,871.00	0.14	-217,968.23	-217,968.23
172062101	CINCINNATI FINANCIAL CORP	12,936.000	77.42	77.42	963,042.88	963,042.88	1,001,505.12	1,001,505.12	0.39	38,462.24	38,462.24
17275R102	CISCO SYSTEMS NC	17,626.000	43.33	43.33	649,942.54	649,942.54	763,734.58	763,734.58	0.30	113,792.04	113,792.04
172908105	CINTAS CORP	3,857.000	167.99	167.99	530,973.84	530,973.84	647,937.43	647,937.43	0.25	116,963.59	116,963.59
172967424	CITIGROUP NC	4,013.000	52.06	52.06	242,318.31	242,318.31	208,916.78	208,916.78	0.08	-33,401.53	-33,401.53
174610105	CITIZENS FINANCIAL GROUP INC	23,241.000	29.73	29.73	783,634.10	783,634.10	690,954.93	690,954.93	0.27	-92,679.17	-92,679.17
177376100	CITRIX SYSTEMS INC	6,232.000	102.46	102.46	507,218.30	507,218.30	638,530.72	638,530.72	0.25	131,312.42	131,312.42
189054109	CLOROX CO/THE	7,395.000	154.14	154.14	1,007,449.39	1,007,449.39	1,139,865.30	1,139,865.30	0.44	132,415.91	132,415.91
191216100	COCA-COLA CO/THE	13,066.000	47.35	47.35	601,739.99	601,739.99	618,675.10	618,675.10	0.24	16,935.11	16,935.11
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	16,017.000	63.48	63.48	1,268,035.56	1,268,035.56	1,016,759.16	1,016,759.16	0.39	-251,276.40	-251,276.40
194162103	COLGATE-PALMOLIVE CO	6,516.000	59.52	59.52	445,058.82	445,058.82	387,832.32	387,832.32	0.15	-57,226.50	-57,226.50
20030N101	COMCAST CORP	16,742.000	34.05	34.05	554,365.66	554,365.66	570,065.10	570,065.10	0.22	15,699.44	15,699.44
200340107	COMERICA NC	11,613.000	68.69	68.69	667,251.67	667,251.67	797,696.97	797,696.97	0.31	130,445.30	130,445.30
205887102	CONAGRA BRANDS INC	22,468.000	21.36	21.36	732,357.90	732,357.90	479,916.48	479,916.48	0.19	-252,441.42	-252,441.42
20605P101	CONCHO RESOURCES INC	10,309.000	102.79	102.79	1,308,761.17	1,308,761.17	1,059,662.11	1,059,662.11	0.41	-249,099.06	-249,099.06
20825C104	CONOCOPHILLIPS	25,062.000	62.35	62.35	1,575,243.95	1,575,243.95	1,562,615.70	1,562,615.70	0.61	-12,628.25	-12,628.25
209115104	CONSOLIDATED EDISON INC	15,764.000	76.46	76.46	1,279,864.41	1,279,864.41	1,205,315.44	1,205,315.44	0.47	-74,548.97	-74,548.97
21036P108	CONSTELLATION BRANDS NC	2,291.000	160.82	160.82	416,463.93	416,463.93	368,438.62	368,438.62	0.14	-48,025.31	-48,025.31
216648402	COOPER COS INC/THE	3,986.000	254.50	254.50	720,661.68	720,661.68	1,014,437.00	1,014,437.00	0.39	293,775.32	293,775.32
217204106	COPART INC	14,416.000	47.78	47.78	786,481.03	786,481.03	688,796.48	688,796.48	0.27	-97,684.55	-97,684.55
219350105	CORNING NC	18,374.000	30.21	30.21	467,980.52	467,980.52	555,078.54	555,078.54	0.21	87,098.02	87,098.02
22160K105	COSTCO WHOLESALE CORP	2,539.000	203.71	203.71	474,040.83	474,040.83	517,219.69	517,219.69	0.20	43,178.86	43,178.86
22160N109	COSTAR GROUP INC	1,010.000	337.34	337.34	404,900.37	404,900.37	340,713.40	340,713.40	0.13	-64,186.97	-64,186.97
222070203	COTY INC	46,438.000	6.56	6.56	586,410.52	586,410.52	304,633.28	304,633.28	0.12	-281,777.24	-281,777.24
231021106	CUMMINS INC	1,968.000	133.64	133.64	263,206.92	263,206.92	263,003.52	263,003.52	0.10	-203.40	-203.40
23331A109	DR HORTON NC	17,837.000	34.66	34.66	678,824.81	678,824.81	618,230.42	618,230.42	0.24	-60,594.39	-60,594.39
233331107	DTE ENERGY CO	13,128.000	110.30	110.30	1,337,979.44	1,337,979.44	1,448,018.40	1,448,018.40	0.56	110,038.96	110,038.96
23355L106	DXC TECHNOLOGY CO	4,414.000	53.17	53.17	388,422.64	388,422.64	234,692.38	234,692.38	0.09	-153,730.26	-153,730.26
235851102	DANAHER CORP	7,951.000	103.12	103.12	657,560.25	657,560.25	819,907.12	819,907.12	0.32	162,346.87	162,346.87
237194105	DARDEN RESTAURANTS NC	9,516.000	99.86	99.86	693,916.85	693,916.85	950,267.76	950,267.76	0.37	256,350.91	256,350.91
23918K108	DAVITA INC	12,156.000	51.46	51.46	849,436.72	849,436.72	625,547.76	625,547.76	0.24	-223,888.96	-223,888.96
247361702	DELTA A R L NES INC	16,474.000	49.90	49.90	772,997.73	772,997.73	822,052.60	822,052.60	0.32	49,054.87	49,054.87
24906P109	DENTSPLY SIRONA NC	19,848.000	37.21	37.21	1,002,595.01	1,002,595.01	738,544.08	738,544.08	0.29	-264,050.93	-264,050.93
252131107	DEXCOM NC	1,475.000	119.80	119.80	168,879.09	168,879.09	176,705.00	176,705.00	0.07	7,825.91	7,825.91
254687106	WALT DISNEY CO/THE	8,200.000	109.65	109.65	834,772.17	834,772.17	899,130.00	899,130.00	0.35	64,357.83	64,357.83
256677105	DOLLAR GENERAL CORP	3,566.000	108.08	108.08	354,373.39	354,373.39	385,413.28	385,413.28	0.15	31,039.89	31,039.89
256746108	DOLLAR TREE INC	5,982.000	90.32	90.32	528,642.21	528,642.21	540,294.24	540,294.24	0.21	11,652.03	11,652.03
260003108	DOVER CORP	12,637.000	70.95	70.95	885,220.96	885,220.96	896,595.15	896,595.15	0.35	11,374.19	11,374.19
26078J100	DOWDUPONT INC	5,900.000	53.48	53.48	362,322.31	362,322.31	315,532.00	315,532.00	0.12	-46,790.31	-46,790.31
264411505	DUKE REALTY CORP	29,254.000	25.90	25.90	772,974.00	772,974.00	757,678.60	757,678.60	0.29	-15,295.40	-15,295.40
26441C204	DUKE ENERGY CORP	11,510.000	86.30	86.30	973,947.22	973,947.22	993,313.00	993,313.00	0.38	19,365.78	19,365.78
26875P101	EOG RESOURCES INC	5,262.000	87.21	87.21	523,340.60	523,340.60	458,899.02	458,899.02	0.18	-64,441.58	-64,441.58
277432100	EASTMAN CHEMICAL CO	7,470.000	73.11	73.11	665,035.58	665,035.58	546,131.70	546,131.70	0.21	-118,903.88	-118,903.88
278865100	ECOLAB NC	3,850.000	147.35	147.35	518,868.37	518,868.37	567,297.50	567,297.50	0.22	48,429.13	48,429.13



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281020107	EDISON INTERNATIONAL	13,450.000	56.77	56.77	999,204.99	999,204.99	763,556.50	763,556.50	0.30	-235,648.49	-235,648.49
28176E108	EDWARDS LIFESCIENCES CORP	3,096.000	153.17	153.17	392,214.47	392,214.47	474,214.32	474,214.32	0.18	81,999.85	81,999.85
291011104	EMERSON ELECTRIC CO	10,016.000	59.75	59.75	646,694.36	646,694.36	598,456.00	598,456.00	0.23	-48,238.36	-48,238.36
29364G103	ENTERGY CORP	16,379.000	86.07	86.07	1,330,576.31	1,330,576.31	1,409,740.53	1,409,740.53	0.55	79,164.22	79,164.22
29476L107	EQUITY RESIDENTIAL	9,572.000	66.01	66.01	634,849.61	634,849.61	631,847.72	631,847.72	0.24	-3,001.89	-3,001.89
297178105	ESSEX PROPERTY TRUST INC	5,108.000	245.21	245.21	1,207,581.42	1,207,581.42	1,252,532.68	1,252,532.68	0.49	44,951.26	44,951.26
30034W106	EVERGY INC	29,129.000	56.77	56.77	1,631,895.09	1,631,895.09	1,653,653.33	1,653,653.33	0.64	21,758.24	21,758.24
30040W108	EVERSOURCE ENERGY	14,342.000	65.04	65.04	852,594.83	852,594.83	932,803.68	932,803.68	0.36	80,208.85	80,208.85
30161N101	EXELON CORP	36,250.000	45.10	45.10	1,398,687.37	1,398,687.37	1,634,875.00	1,634,875.00	0.63	236,187.63	236,187.63
30212P303	EXPEDIA GROUP INC	2,429.000	112.65	112.65	303,261.07	303,261.07	273,626.85	273,626.85	0.11	-29,634.22	-29,634.22
302130109	EXPEDITORS INTERNATIONAL OF WA	8,643.000	68.09	68.09	448,477.41	448,477.41	588,501.87	588,501.87	0.23	140,024.46	140,024.46
30231G102	EXXON MOBIL CORP	10,922.000	68.19	68.19	976,865.29	976,865.29	744,771.18	744,771.18	0.29	-232,094.11	-232,094.11
311900104	FASTENAL CO	4,476.000	52.29	52.29	196,092.01	196,092.01	234,050.04	234,050.04	0.09	37,958.03	37,958.03
31428X106	FEDEX CORP	3,297.000	161.33	161.33	641,097.61	641,097.61	531,905.01	531,905.01	0.21	-109,192.60	-109,192.60
315616102	F5 NETWORKS NC	4,625.000	162.03	162.03	707,454.36	707,454.36	749,388.75	749,388.75	0.29	41,934.39	41,934.39
31620M106	F DELITY NATIONAL INFORMATION	5,468.000	102.55	102.55	445,601.02	445,601.02	560,743.40	560,743.40	0.22	115,142.38	115,142.38
31620R303	F DELITY NATIONAL F NANCIAL IN	12,380.000	31.44	31.44	379,168.76	379,168.76	389,227.20	389,227.20	0.15	10,058.44	10,058.44
316773100	F FTH THIRD BANCORP	32,119.000	23.53	23.53	803,390.09	803,390.09	755,760.07	755,760.07	0.29	-47,630.02	-47,630.02
337738108	FISERV INC	7,681.000	73.49	73.49	474,877.23	474,877.23	564,476.69	564,476.69	0.22	89,599.46	89,599.46
337932107	F RSTENERGY CORP	49,468.000	37.55	37.55	1,752,404.94	1,752,404.94	1,857,523.40	1,857,523.40	0.72	105,118.46	105,118.46
345370860	FORD MOTOR CO	24,002.000	7.65	7.65	270,965.78	270,965.78	183,615.30	183,615.30	0.07	-87,350.48	-87,350.48
34959J108	FORTIVE CORP	11,698.000	67.66	67.66	851,786.99	851,786.99	791,486.68	791,486.68	0.31	-60,300.31	-60,300.31
34964C106	FORTUNE BRANDS HOME & SECURITY	7,142.000	37.99	37.99	392,709.66	392,709.66	271,324.58	271,324.58	0.11	-121,385.08	-121,385.08
354613101	FRANKLIN RESOURCES INC	12,690.000	29.66	29.66	441,081.65	441,081.65	376,385.40	376,385.40	0.15	-64,696.25	-64,696.25
35671D857	FREEMPORT-MCMORAN INC	26,598.000	10.31	10.31	420,949.81	420,949.81	274,225.38	274,225.38	0.11	-146,724.43	-146,724.43
363576109	ARTHUR J GALLAGHER & CO	9,162.000	73.70	73.70	471,456.65	471,456.65	675,239.40	675,239.40	0.26	203,782.75	203,782.75
369550108	GENERAL DYNAMICS CORP	2,431.000	157.21	157.21	419,611.84	419,611.84	382,177.51	382,177.51	0.15	-37,434.33	-37,434.33
370334104	GENERAL MILLS INC	6,209.000	38.94	38.94	375,490.62	375,490.62	241,778.46	241,778.46	0.09	-133,712.16	-133,712.16
37045V100	GENERAL MOTORS CO	10,368.000	33.45	33.45	409,713.24	409,713.24	346,809.60	346,809.60	0.13	-62,903.64	-62,903.64
372460105	GENUINE PARTS CO	7,491.000	96.02	96.02	713,761.63	713,761.63	719,285.82	719,285.82	0.28	5,524.19	5,524.19
38141G104	GOLDMAN SACHS GROUP INC/THE	1,220.000	167.05	167.05	236,712.50	236,712.50	203,801.00	203,801.00	0.08	-32,911.50	-32,911.50
384802104	WW GRA NGER INC	2,525.000	282.36	282.36	581,362.78	581,362.78	712,959.00	712,959.00	0.28	131,596.22	131,596.22
40412C101	HCA HEALTHCARE INC	3,026.000	124.45	124.45	362,149.86	362,149.86	376,585.70	376,585.70	0.15	14,435.84	14,435.84
40414L109	HCP INC	37,822.000	27.93	27.93	1,125,339.44	1,125,339.44	1,056,368.46	1,056,368.46	0.41	-68,970.98	-68,970.98
40434L105	HP INC	11,211.000	20.46	20.46	186,832.35	186,832.35	229,377.06	229,377.06	0.09	42,544.71	42,544.71
413875105	HARRIS CORP	10,849.000	134.65	134.65	1,232,529.05	1,232,529.05	1,460,817.85	1,460,817.85	0.57	228,288.80	228,288.80
416515104	HARTFORD FINANCIAL SERVICES GR	17,394.000	44.45	44.45	836,182.55	836,182.55	773,163.30	773,163.30	0.30	-63,019.25	-63,019.25
418056107	HASBRO NC	8,235.000	81.25	81.25	687,667.94	687,667.94	669,093.75	669,093.75	0.26	-18,574.19	-18,574.19
427866108	HERSHEY CO/THE	5,599.000	107.18	107.18	594,173.96	594,173.96	600,100.82	600,100.82	0.23	5,926.86	5,926.86
42809H107	HESS CORP	16,625.000	40.50	40.50	973,166.61	973,166.61	673,312.50	673,312.50	0.26	-299,854.11	-299,854.11
42824C109	HEWLETT PACKARD ENTERPRISE CO	63,012.000	13.21	13.21	930,806.97	930,806.97	832,388.52	832,388.52	0.32	-98,418.45	-98,418.45
43300A203	HILTON WORLDWIDE HOLDINGS NC	7,328.000	71.80	71.80	471,015.82	471,015.82	526,150.40	526,150.40	0.20	55,134.58	55,134.58
436440101	HOLOGIC INC	14,518.000	41.10	41.10	571,967.49	571,967.49	596,689.80	596,689.80	0.23	24,722.31	24,722.31
437076102	HOME DEPOT NC/THE	2,894.000	171.82	171.82	495,662.80	495,662.80	497,247.08	497,247.08	0.19	1,584.28	1,584.28



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438516106	HONEYWELL INTERNATIONAL INC	3,994.000	132.12	132.12	499,684.33	499,684.33	527,687.28	527,687.28	0.20	28,002.95	28,002.95
440452100	HORMEL FOODS CORP	22,910.000	42.68	42.68	850,275.26	850,275.26	977,798.80	977,798.80	0.38	127,523.54	127,523.54
44107P104	HOST HOTELS & RESORTS NC	39,791.000	16.67	16.67	757,948.61	757,948.61	663,315.97	663,315.97	0.26	-94,632.64	-94,632.64
444859102	HUMANA INC	3,677.000	286.48	286.48	832,940.05	832,940.05	1,053,386.96	1,053,386.96	0.41	220,446.91	220,446.91
445658107	JB HUNT TRANSPORT SERVICES INC	8,740.000	93.04	93.04	892,607.74	892,607.74	813,169.60	813,169.60	0.31	-79,438.14	-79,438.14
446413106	HUNTINGTON INGALLS INDUSTRIES	1,799.000	190.31	190.31	364,860.71	364,860.71	342,367.69	342,367.69	0.13	-22,493.02	-22,493.02
44919P508	IAC/INTERACTIVECORP	6,245.000	183.04	183.04	956,776.47	956,776.47	1,143,084.80	1,143,084.80	0.44	186,308.33	186,308.33
45168D104	IDEXX LABORATORIES INC	3,759.000	186.02	186.02	550,232.79	550,232.79	699,249.18	699,249.18	0.27	149,016.39	149,016.39
452308109	ILLINOIS TOOL WORKS INC	1,738.000	126.69	126.69	204,730.32	204,730.32	220,187.22	220,187.22	0.09	15,456.90	15,456.90
457187102	INGREDION INC	6,359.000	91.40	91.40	750,805.11	750,805.11	581,212.60	581,212.60	0.23	-169,592.51	-169,592.51
458140100	INTEL CORP	13,748.000	46.93	46.93	589,782.34	589,782.34	645,193.64	645,193.64	0.25	55,411.30	55,411.30
45866F104	INTERCONTINENTAL EXCHANGE NC	9,815.000	75.33	75.33	557,776.26	557,776.26	739,363.95	739,363.95	0.29	181,587.69	181,587.69
459200101	INTERNATIONAL BUSINESS MACHINES	1,869.000	113.67	113.67	285,056.51	285,056.51	212,449.23	212,449.23	0.08	-72,607.28	-72,607.28
459506101	INTERNATIONAL FLAVORS & FRAGRANCE	4,537.000	134.27	134.27	619,423.68	619,423.68	609,182.99	609,182.99	0.24	-10,240.69	-10,240.69
460690100	INTERPUBLIC GROUP OF COS INC/T	24,288.000	20.63	20.63	531,124.33	531,124.33	501,061.44	501,061.44	0.19	-30,062.89	-30,062.89
461202103	INTUIT INC	2,583.000	196.85	196.85	363,415.28	363,415.28	508,463.55	508,463.55	0.20	145,048.27	145,048.27
46120E602	INTUITIVE SURGICAL INC	1,846.000	478.92	478.92	461,562.53	461,562.53	884,086.32	884,086.32	0.34	422,523.79	422,523.79
46266C105	IQVIA HOLDINGS INC	4,509.000	116.17	116.17	394,029.83	394,029.83	523,810.53	523,810.53	0.20	129,780.70	129,780.70
46625H100	JPMORGAN CHASE & CO	17,239.000	97.62	97.62	1,490,320.95	1,490,320.95	1,682,871.18	1,682,871.18	0.65	192,550.23	192,550.23
478160104	JOHNSON & JOHNSON	2,445.000	129.05	129.05	321,980.46	321,980.46	315,527.25	315,527.25	0.12	-6,453.21	-6,453.21
48203R104	JUNIPER NETWORKS INC	24,619.000	26.91	26.91	607,522.89	607,522.89	662,497.29	662,497.29	0.26	54,974.40	54,974.40
482480100	KLA-TENCOR CORP	3,272.000	89.49	89.49	275,353.02	275,353.02	292,811.28	292,811.28	0.11	17,458.26	17,458.26
485170302	KANSAS CITY SOUTHERN	8,709.000	95.45	95.45	875,514.11	875,514.11	831,274.05	831,274.05	0.32	-44,240.06	-44,240.06
487836108	KELLOGG CO	12,256.000	57.01	57.01	844,355.56	844,355.56	698,714.56	698,714.56	0.27	-145,641.00	-145,641.00
494368103	KIMBERLY-CLARK CORP	2,702.000	113.94	113.94	330,154.38	330,154.38	307,865.88	307,865.88	0.12	-22,288.50	-22,288.50
49456B101	KINDER MORGAN NC/DE	18,678.000	15.38	15.38	333,424.38	333,424.38	287,267.64	287,267.64	0.11	-46,156.74	-46,156.74
500255104	KOHL'S CORP	10,149.000	66.34	66.34	644,409.74	644,409.74	673,284.66	673,284.66	0.26	28,874.92	28,874.92
500754106	KRAFT HEINZ CO/THE	9,512.000	43.04	43.04	664,345.81	664,345.81	409,396.48	409,396.48	0.16	-254,949.33	-254,949.33
501044101	KROGER CO/THE	37,217.000	27.50	27.50	1,056,780.15	1,056,780.15	1,023,467.50	1,023,467.50	0.40	-33,312.65	-33,312.65
501889208	LKQ CORP	16,380.000	23.73	23.73	518,999.30	518,999.30	388,697.40	388,697.40	0.15	-130,301.90	-130,301.90
502413107	L3 TECHNOLOGIES INC	5,367.000	173.66	173.66	854,087.61	854,087.61	932,033.22	932,033.22	0.36	77,945.61	77,945.61
50540R409	LABORATORY CORP OF AMERICA HOLDINGS	9,939.000	126.36	126.36	1,481,170.29	1,481,170.29	1,255,892.04	1,255,892.04	0.49	-225,278.25	-225,278.25
518439104	ESTEE LAUDER COS NC/THE	7,808.000	130.10	130.10	822,911.88	822,911.88	1,015,820.80	1,015,820.80	0.39	192,908.92	192,908.92
521865204	LEAR CORP	3,484.000	122.86	122.86	528,731.41	528,731.41	428,044.24	428,044.24	0.17	-100,687.17	-100,687.17
526057104	LENNAR CORP	18,691.000	39.15	39.15	910,785.88	910,785.88	731,752.65	731,752.65	0.28	-179,033.23	-179,033.23
532457108	ELI LILLY & CO	8,474.000	115.72	115.72	749,815.14	749,815.14	980,611.28	980,611.28	0.38	230,796.14	230,796.14
534187109	LINCOLN NATIONAL CORP	11,443.000	51.31	51.31	681,656.84	681,656.84	587,140.33	587,140.33	0.23	-94,516.51	-94,516.51
540424108	LOEWS CORP	14,088.000	45.52	45.52	611,084.19	611,084.19	641,285.76	641,285.76	0.25	30,201.57	30,201.57
548661107	LOWE'S COS NC	2,984.000	92.36	92.36	267,864.73	267,864.73	275,602.24	275,602.24	0.11	7,737.51	7,737.51
550021109	LULULEMON ATHLETICA INC	3,938.000	121.61	121.61	476,660.64	476,660.64	478,900.18	478,900.18	0.19	2,239.54	2,239.54
55261F104	M&T BANK CORP	9,713.000	143.13	143.13	1,345,526.42	1,345,526.42	1,390,221.69	1,390,221.69	0.54	44,695.27	44,695.27
552953101	MGM RESORTS INTERNATIONAL	28,506.000	24.26	24.26	763,186.20	763,186.20	691,555.56	691,555.56	0.27	-71,630.64	-71,630.64
55354G100	MSCI INC	5,291.000	147.43	147.43	717,606.29	717,606.29	780,052.13	780,052.13	0.30	62,445.84	62,445.84
554382101	MACERICH CO/THE	7,837.000	43.28	43.28	592,108.17	592,108.17	339,185.36	339,185.36	0.13	-252,922.81	-252,922.81



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55616P104	MACY'S INC	24,995.000	29.78	29.78	853,364.63	853,364.63	744,351.10	744,351.10	0.29	-109,013.53	-109,013.53
565849106	MARATHON OIL CORP	82,637.000	14.34	14.34	1,486,638.44	1,486,638.44	1,185,014.58	1,185,014.58	0.46	-301,623.86	-301,623.86
56585A102	MARATHON PETROLEUM CORP	16,412.475	59.01	59.01	921,901.75	921,901.75	968,500.15	968,500.15	0.38	46,598.40	46,598.40
570535104	MARKEL CORP	1,116.000	1,038.05	1,038.05	1,102,157.64	1,102,157.64	1,158,463.80	1,158,463.80	0.45	56,306.16	56,306.16
571748102	MARSH & MCLENNAN COS INC	7,031.000	79.75	79.75	501,788.85	501,788.85	560,722.25	560,722.25	0.22	58,933.40	58,933.40
574599106	MASCO CORP	6,648.000	29.24	29.24	218,192.39	218,192.39	194,387.52	194,387.52	0.08	-23,804.87	-23,804.87
57636Q104	MASTERCARD INC	4,180.000	188.65	188.65	578,545.46	578,545.46	788,557.00	788,557.00	0.31	210,011.54	210,011.54
57772K101	MAX M INTEGRATED PRODUCTS INC	16,451.000	50.85	50.85	796,507.47	796,507.47	836,533.35	836,533.35	0.32	40,025.88	40,025.88
579780206	MCCORMICK & CO INC/MD	5,085.000	139.24	139.24	613,453.04	613,453.04	708,035.40	708,035.40	0.27	94,582.36	94,582.36
580135101	MCDONALD'S CORP	6,574.000	177.57	177.57	1,033,040.36	1,033,040.36	1,167,345.18	1,167,345.18	0.45	134,304.82	134,304.82
58933Y105	MERCK & CO INC	12,054.000	76.41	76.41	749,496.20	749,496.20	921,046.14	921,046.14	0.36	171,549.94	171,549.94
59156R108	METL FE NC	8,152.000	41.06	41.06	355,865.12	355,865.12	334,721.12	334,721.12	0.13	-21,144.00	-21,144.00
592688105	METTLER-TOLEDO INTERNATIONAL I	370.000	565.58	565.58	149,685.68	149,685.68	209,264.60	209,264.60	0.08	59,578.92	59,578.92
594918104	MICROSOFT CORP	5,483.000	101.57	101.57	385,952.49	385,952.49	556,908.31	556,908.31	0.22	170,955.82	170,955.82
595112103	MICRON TECHNOLOGY INC	13,102.000	31.73	31.73	376,224.68	376,224.68	415,726.46	415,726.46	0.16	39,501.78	39,501.78
59522J103	MID-AMERICA APARTMENT COMMUNIT	3,159.000	95.70	95.70	301,482.36	301,482.36	302,316.30	302,316.30	0.12	833.94	833.94
608190104	MOHAWK INDUSTRIES NC	4,557.000	116.96	116.96	887,728.62	887,728.62	532,986.72	532,986.72	0.21	-354,741.90	-354,741.90
60871R209	MOLSON COORS BREWING CO	7,102.000	56.16	56.16	669,859.63	669,859.63	398,848.32	398,848.32	0.15	-271,011.31	-271,011.31
609207105	MONDELEZ INTERNATIONAL INC	15,209.000	40.03	40.03	657,858.04	657,858.04	608,816.27	608,816.27	0.24	-49,041.77	-49,041.77
615369105	MOODY'S CORP	1,693.000	140.04	140.04	201,059.25	201,059.25	237,087.72	237,087.72	0.09	36,028.47	36,028.47
617446448	MORGAN STANLEY	4,907.000	39.65	39.65	202,789.03	202,789.03	194,562.55	194,562.55	0.08	-8,226.48	-8,226.48
61945C103	MOSAIC CO/THE	27,825.000	29.21	29.21	790,482.06	790,482.06	812,768.25	812,768.25	0.31	22,286.19	22,286.19
620076307	MOTOROLA SOLUTIONS NC	10,703.000	115.04	115.04	801,304.99	801,304.99	1,231,273.12	1,231,273.12	0.48	429,968.13	429,968.13
62944T105	NVR INC	158.000	2,436.99	2,436.99	475,065.63	475,065.63	385,044.42	385,044.42	0.15	-90,021.21	-90,021.21
631103108	NASDAQ NC	6,835.000	81.57	81.57	473,737.69	473,737.69	557,530.95	557,530.95	0.22	83,793.26	83,793.26
637071101	NATIONAL OILWELL VARCO NC	30,886.000	25.70	25.70	961,777.13	961,777.13	793,770.20	793,770.20	0.31	-168,006.93	-168,006.93
640268108	NEKTAR THERAPEUTICS	7,631.000	32.87	32.87	367,486.83	367,486.83	250,830.97	250,830.97	0.10	-116,655.86	-116,655.86
64110D104	NETAPP INC	13,350.000	59.67	59.67	412,006.78	412,006.78	796,594.50	796,594.50	0.31	384,587.72	384,587.72
651639106	NEWMONT MINING CORP	30,029.000	34.65	34.65	1,201,736.07	1,201,736.07	1,040,504.85	1,040,504.85	0.40	-161,231.22	-161,231.22
65339F101	NEXTERA ENERGY NC	14,766.000	173.82	173.82	2,136,365.08	2,136,365.08	2,566,626.12	2,566,626.12	0.99	430,261.04	430,261.04
654106103	NIKE INC	12,997.000	74.14	74.14	952,468.17	952,468.17	963,597.58	963,597.58	0.37	11,129.41	11,129.41
65473P105	NISOURCE INC	44,335.000	25.35	25.35	1,123,350.02	1,123,350.02	1,123,892.25	1,123,892.25	0.44	542.23	542.23
655044105	NOBLE ENERGY NC	36,917.000	18.76	18.76	1,153,317.43	1,153,317.43	692,562.92	692,562.92	0.27	-460,754.51	-460,754.51
655844108	NORFOLK SOUTHERN CORP	3,199.000	149.54	149.54	374,469.55	374,469.55	478,378.46	478,378.46	0.19	103,908.91	103,908.91
670346105	NUCOR CORP	10,932.000	51.81	51.81	599,659.90	599,659.90	566,386.92	566,386.92	0.22	-33,272.98	-33,272.98
67103H107	O'REILLY AUTOMOTIVE INC	880.000	344.33	344.33	298,244.23	298,244.23	303,010.40	303,010.40	0.12	4,766.17	4,766.17
674599105	OCCIDENTAL PETROLEUM CORP	30,064.000	61.38	61.38	2,322,571.18	2,322,571.18	1,845,328.32	1,845,328.32	0.71	-477,242.86	-477,242.86
69331C108	PG&E CORP	23,523.000	23.75	23.75	1,166,904.96	1,166,904.96	558,671.25	558,671.25	0.22	-608,233.71	-608,233.71
693475105	PNC FINANCIAL SERVICES GROUP I	12,129.000	116.91	116.91	1,399,385.94	1,399,385.94	1,418,001.39	1,418,001.39	0.55	18,615.45	18,615.45
693506107	PPG INDUSTRIES INC	2,513.000	102.23	102.23	277,349.10	277,349.10	256,903.99	256,903.99	0.10	-20,445.11	-20,445.11
69351T106	PPL CORP	30,681.000	28.33	28.33	958,706.68	958,706.68	869,192.73	869,192.73	0.34	-89,513.95	-89,513.95
693656100	PVH CORP	5,788.000	92.95	92.95	633,975.20	633,975.20	537,994.60	537,994.60	0.21	-95,980.60	-95,980.60
695156109	PACKAGING CORP OF AMERICA	2,194.000	83.46	83.46	256,166.24	256,166.24	183,111.24	183,111.24	0.07	-73,055.00	-73,055.00
704326107	PAYCHEX INC	7,495.000	65.15	65.15	473,071.25	473,071.25	488,299.25	488,299.25	0.19	15,228.00	15,228.00



Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2018

Accounting Status : FINAL

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
713448108	PEPSICO INC	2,781.000	110.48	110.48	298,989.75	298,989.75	307,244.88	307,244.88	0.12	8,255.13	8,255.13
717081103	PFIZER NC	20,817.000	43.65	43.65	783,253.87	783,253.87	908,662.05	908,662.05	0.35	125,408.18	125,408.18
718546104	PHILLIPS 66	16,875.000	86.15	86.15	1,708,377.53	1,708,377.53	1,453,781.25	1,453,781.25	0.56	-254,596.28	-254,596.28
723484101	PINNACLE WEST CAPITAL CORP	12,648.000	85.20	85.20	1,025,076.23	1,025,076.23	1,077,609.60	1,077,609.60	0.42	52,533.37	52,533.37
74144T108	T ROWE PRICE GROUP NC	4,915.000	92.32	92.32	477,403.72	477,403.72	453,752.80	453,752.80	0.18	-23,650.92	-23,650.92
74251V102	PRINCIPAL F NANCIAL GROUP INC	4,263.000	44.17	44.17	208,593.98	208,593.98	188,296.71	188,296.71	0.07	-20,297.27	-20,297.27
742718109	PROCTER & GAMBLE CO/THE	5,843.000	91.92	91.92	479,402.01	479,402.01	537,088.56	537,088.56	0.21	57,686.55	57,686.55
743315103	PROGRESSIVE CORP/THE	4,842.000	60.33	60.33	176,677.65	176,677.65	292,117.86	292,117.86	0.11	115,440.21	115,440.21
74340W103	PROLOGIS NC	16,983.000	58.72	58.72	986,297.21	986,297.21	997,241.76	997,241.76	0.39	10,944.55	10,944.55
744320102	PRUDENTIAL FINANCIAL INC	2,535.000	81.55	81.55	234,562.27	234,562.27	206,729.25	206,729.25	0.08	-27,833.02	-27,833.02
744573106	PUBLIC SERVICE ENTERPRISE GROU	21,983.000	52.05	52.05	1,108,255.90	1,108,255.90	1,144,215.15	1,144,215.15	0.44	35,959.25	35,959.25
74736K101	QORVO NC	11,363.000	60.73	60.73	779,805.83	779,805.83	690,074.99	690,074.99	0.27	-89,730.84	-89,730.84
74834L100	QUEST DIAGNOSTICS NC	7,141.000	83.27	83.27	618,005.08	618,005.08	594,631.07	594,631.07	0.23	-23,374.01	-23,374.01
74915M100	QURATE RETAIL INC	27,734.000	19.52	19.52	629,367.39	629,367.39	541,367.68	541,367.68	0.21	-87,999.71	-87,999.71
754730109	RAYMOND JAMES FINANCIAL INC	2,487.000	74.41	74.41	192,676.80	192,676.80	185,057.67	185,057.67	0.07	-7,619.13	-7,619.13
755111507	RAYTHEON CO	3,930.000	153.35	153.35	664,673.59	664,673.59	602,665.50	602,665.50	0.23	-62,008.09	-62,008.09
756109104	REALTY NCOME CORP	12,080.000	63.04	63.04	802,447.92	802,447.92	761,523.20	761,523.20	0.29	-40,924.72	-40,924.72
756577102	RED HAT NC	2,857.000	175.64	175.64	353,431.89	353,431.89	501,803.48	501,803.48	0.19	148,371.59	148,371.59
758849103	REGENCY CENTERS CORP	5,354.000	58.68	58.68	306,575.93	306,575.93	314,172.72	314,172.72	0.12	7,596.79	7,596.79
7591EP100	REGIONS F NANCIAL CORP	79,916.000	13.38	13.38	1,008,317.22	1,008,317.22	1,069,276.08	1,069,276.08	0.41	60,958.86	60,958.86
760759100	REPUBLIC SERVICES INC	14,379.000	72.09	72.09	808,702.26	808,702.26	1,036,582.11	1,036,582.11	0.40	227,879.85	227,879.85
761152107	RESMED INC	8,110.000	113.87	113.87	548,636.27	548,636.27	923,485.70	923,485.70	0.36	374,849.43	374,849.43
76118Y104	RESIDEO TECHNOLOGIES INC	0.167	20.55	20.55	3.83	3.83	3.43	3.43	0.00	-0.40	-0.40
773903109	ROCKWELL AUTOMATION INC	1,327.000	150.48	150.48	175,956.52	175,956.52	199,686.96	199,686.96	0.08	23,730.44	23,730.44
776696106	ROPER TECHNOLOG ES NC	4,014.000	266.52	266.52	821,430.79	821,430.79	1,069,811.28	1,069,811.28	0.41	248,380.49	248,380.49
778296103	ROSS STORES NC	8,091.000	83.20	83.20	651,781.43	651,781.43	673,171.20	673,171.20	0.26	21,389.77	21,389.77
78409V104	S&P GLOBAL INC	4,527.000	169.94	169.94	745,672.56	745,672.56	769,318.38	769,318.38	0.30	23,645.82	23,645.82
78440X101	SL GREEN REALTY CORP	6,433.000	79.08	79.08	697,593.19	697,593.19	508,721.64	508,721.64	0.20	-188,871.55	-188,871.55
79466L302	SALESFORCE.COM INC	2,006.000	136.97	136.97	237,568.21	237,568.21	274,761.82	274,761.82	0.11	37,193.61	37,193.61
806407102	HENRY SCHEIN NC	7,252.000	78.52	78.52	586,398.39	586,398.39	569,427.04	569,427.04	0.22	-16,971.35	-16,971.35
81211K100	SEALED AIR CORP	5,737.000	34.84	34.84	260,969.06	260,969.06	199,877.08	199,877.08	0.08	-61,091.98	-61,091.98
816851109	SEMPRA ENERGY	12,055.000	108.19	108.19	1,374,354.41	1,374,354.41	1,304,230.45	1,304,230.45	0.51	-70,123.96	-70,123.96
81762P102	SERVICENOW INC	3,484.000	178.05	178.05	353,884.84	353,884.84	620,326.20	620,326.20	0.24	266,441.36	266,441.36
82968B103	SIRIUS XM HOLD NGS NC	107,593.000	5.71	5.71	471,220.33	471,220.33	614,356.03	614,356.03	0.24	143,135.70	143,135.70
83088M102	SKYWORKS SOLUTIONS INC	8,652.000	67.02	67.02	721,152.19	721,152.19	579,857.04	579,857.04	0.22	-141,295.15	-141,295.15
832696405	JM SMUCKER CO/THE	7,416.000	93.49	93.49	1,029,978.17	1,029,978.17	693,321.84	693,321.84	0.27	-336,656.33	-336,656.33
833034101	SNAP-ON NC	4,281.000	145.29	145.29	684,124.02	684,124.02	621,986.49	621,986.49	0.24	-62,137.53	-62,137.53
842587107	SOUTHERN CO/THE	41,762.000	43.92	43.92	2,093,709.55	2,093,709.55	1,834,187.04	1,834,187.04	0.71	-259,522.51	-259,522.51
854502101	STANLEY BLACK & DECKER INC	3,828.000	119.74	119.74	471,733.50	471,733.50	458,364.72	458,364.72	0.18	-13,368.78	-13,368.78
855244109	STARBUCKS CORP	17,302.000	64.40	64.40	1,014,392.91	1,014,392.91	1,114,248.80	1,114,248.80	0.43	99,855.89	99,855.89
857477103	STATE STREET CORP	4,245.000	63.07	63.07	371,008.15	371,008.15	267,732.15	267,732.15	0.10	-103,276.00	-103,276.00
858119100	STEEL DYNAMICS NC	22,412.000	30.04	30.04	939,260.00	939,260.00	673,256.48	673,256.48	0.26	-266,003.52	-266,003.52
863667101	STRYKER CORP	3,266.000	156.75	156.75	409,296.00	409,296.00	511,945.50	511,945.50	0.20	102,649.50	102,649.50
867914103	SUNTRUST BANKS INC	14,907.000	50.44	50.44	845,359.79	845,359.79	751,909.08	751,909.08	0.29	-93,450.71	-93,450.71



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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
871607107	SYNOPSIS INC	10,280.000	84.24	84.24	695,811.05	695,811.05	865,987.20	865,987.20	0.34	170,176.15	170,176.15
871829107	SYSCO CORP	9,524.000	62.66	62.66	533,077.30	533,077.30	596,773.84	596,773.84	0.23	63,696.54	63,696.54
872540109	TJX COS NC/THE	15,538.000	44.74	44.74	646,998.75	646,998.75	695,170.12	695,170.12	0.27	48,171.37	48,171.37
872590104	T-MOBILE US NC	21,000.000	63.61	63.61	1,086,594.64	1,086,594.64	1,335,810.00	1,335,810.00	0.52	249,215.36	249,215.36
876030107	TAPESTRY INC	19,608.000	33.75	33.75	846,971.10	846,971.10	661,770.00	661,770.00	0.26	-185,201.10	-185,201.10
87612E106	TARGET CORP	16,268.000	66.09	66.09	1,145,787.14	1,145,787.14	1,075,152.12	1,075,152.12	0.42	-70,635.02	-70,635.02
87612G101	TARGA RESOURCES CORP	26,222.000	36.02	36.02	1,158,758.36	1,158,758.36	944,516.44	944,516.44	0.37	-214,241.92	-214,241.92
882508104	TEXAS INSTRUMENTS NC	8,234.000	94.50	94.50	732,126.08	732,126.08	778,113.00	778,113.00	0.30	45,986.92	45,986.92
883203101	TEXTRON INC	16,003.000	45.99	45.99	826,401.60	826,401.60	735,977.97	735,977.97	0.28	-90,423.63	-90,423.63
883556102	THERMO FISHER SCIENT FIC NC	3,670.000	223.79	223.79	658,142.76	658,142.76	821,309.30	821,309.30	0.32	163,166.54	163,166.54
88579Y101	3M CO	1,307.000	190.54	190.54	240,339.54	240,339.54	249,035.78	249,035.78	0.10	8,696.24	8,696.24
886547108	T FFANY & CO	10,228.000	80.51	80.51	838,829.18	838,829.18	823,456.28	823,456.28	0.32	-15,372.90	-15,372.90
891027104	TORCHMARK CORP	7,233.000	74.53	74.53	566,743.03	566,743.03	539,075.49	539,075.49	0.21	-27,667.54	-27,667.54
891906109	TOTAL SYSTEM SERVICES NC	8,403.000	81.29	81.29	533,553.49	533,553.49	683,079.87	683,079.87	0.26	149,526.38	149,526.38
892356106	TRACTOR SUPPLY CO	5,663.000	83.44	83.44	440,605.19	440,605.19	472,520.72	472,520.72	0.18	31,915.53	31,915.53
89417E109	TRAVELERS COS NC/THE	4,273.000	119.75	119.75	519,922.50	519,922.50	511,691.75	511,691.75	0.20	-8,230.75	-8,230.75
90130A101	TWENTY-F RST CENTURY FOX INC	8,359.000	48.12	48.12	333,558.29	333,558.29	402,235.08	402,235.08	0.16	68,676.79	68,676.79
902494103	TYSON FOODS INC	14,069.000	53.40	53.40	954,811.49	954,811.49	751,284.60	751,284.60	0.29	-203,526.89	-203,526.89
902653104	UDR INC	11,192.000	39.62	39.62	415,672.50	415,672.50	443,427.04	443,427.04	0.17	27,754.54	27,754.54
902973304	US BANCORP	16,128.000	45.70	45.70	772,351.10	772,351.10	737,049.60	737,049.60	0.29	-35,301.50	-35,301.50
90384S303	ULTA BEAUTY INC	3,410.000	244.84	244.84	837,362.65	837,362.65	834,904.40	834,904.40	0.32	-2,458.25	-2,458.25
907818108	UNION PACIFIC CORP	4,517.000	138.23	138.23	527,744.29	527,744.29	624,384.91	624,384.91	0.24	96,640.62	96,640.62
911363109	UNITED RENTALS INC	3,065.000	102.53	102.53	339,781.39	339,781.39	314,254.45	314,254.45	0.12	-25,526.94	-25,526.94
913017109	UNITED TECHNOLOG ES CORP	6,729.947	106.48	106.48	763,187.26	763,187.26	716,604.76	716,604.76	0.28	-46,582.50	-46,582.50
91324P102	UNITEDHEALTH GROUP NC	2,555.000	249.12	249.12	398,670.88	398,670.88	636,501.60	636,501.60	0.25	237,830.72	237,830.72
913903100	UNIVERSAL HEALTH SERVICES INC	8,958.000	116.56	116.56	1,139,705.53	1,139,705.53	1,044,144.48	1,044,144.48	0.40	-95,561.05	-95,561.05
91529Y106	UNUM GROUP	15,619.000	29.38	29.38	584,103.51	584,103.51	458,886.22	458,886.22	0.18	-125,217.29	-125,217.29
918204108	VF CORP	11,572.000	71.34	71.34	921,959.27	921,959.27	825,546.48	825,546.48	0.32	-96,412.79	-96,412.79
91913Y100	VALERO ENERGY CORP	14,091.000	74.97	74.97	965,771.01	965,771.01	1,056,402.27	1,056,402.27	0.41	90,631.26	90,631.26
92220P105	VARIAN MEDICAL SYSTEMS INC	4,176.000	113.31	113.31	341,130.18	341,130.18	473,182.56	473,182.56	0.18	132,052.38	132,052.38
922475108	VEEVA SYSTEMS NC	2,533.000	89.32	89.32	214,742.17	214,742.17	226,247.56	226,247.56	0.09	11,505.39	11,505.39
92276F100	VENTAS INC	8,647.000	58.59	58.59	548,617.59	548,617.59	506,627.73	506,627.73	0.20	-41,989.86	-41,989.86
92343E102	VERISIGN INC	4,293.000	148.29	148.29	477,981.81	477,981.81	636,608.97	636,608.97	0.25	158,627.16	158,627.16
92343V104	VERIZON COMMUNICATIONS INC	11,607.000	56.22	56.22	626,995.66	626,995.66	652,545.54	652,545.54	0.25	25,549.88	25,549.88
92345Y106	VERISK ANALYTICS INC	7,341.000	109.04	109.04	662,921.22	662,921.22	800,462.64	800,462.64	0.31	137,541.42	137,541.42
92553P201	VIACOM INC	33,105.000	25.70	25.70	947,784.12	947,784.12	850,798.50	850,798.50	0.33	-96,985.62	-96,985.62
92826C839	VISA INC	4,296.000	131.94	131.94	440,602.22	440,602.22	566,814.24	566,814.24	0.22	126,212.02	126,212.02
92939U106	WEC ENERGY GROUP NC	27,474.000	69.26	69.26	1,750,822.44	1,750,822.44	1,902,849.24	1,902,849.24	0.74	152,026.80	152,026.80
931142103	WALMART INC	17,454.000	93.15	93.15	1,402,614.88	1,402,614.88	1,625,840.10	1,625,840.10	0.63	223,225.22	223,225.22
931427108	WALGREENS BOOTS ALLIANCE NC	13,745.000	68.33	68.33	964,276.39	964,276.39	939,195.85	939,195.85	0.36	-25,080.54	-25,080.54
94106L109	WASTE MANAGEMENT INC	6,731.000	88.99	88.99	477,718.78	477,718.78	598,991.69	598,991.69	0.23	121,272.91	121,272.91
941848103	WATERS CORP	1,123.000	188.65	188.65	172,270.81	172,270.81	211,853.95	211,853.95	0.08	39,583.14	39,583.14
94946T106	WELLCARE HEALTH PLANS NC	2,444.000	236.09	236.09	554,712.24	554,712.24	577,003.96	577,003.96	0.22	22,291.72	22,291.72
95040Q104	WELLTOWER INC	19,485.000	69.41	69.41	1,331,239.79	1,331,239.79	1,352,453.85	1,352,453.85	0.52	21,214.06	21,214.06



Asset Detail

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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
959802109	WESTERN UNION CO/THE	12,069.000	17.06	17.06	241,400.72	241,400.72	205,897.14	205,897.14	0.08	-35,503.58	-35,503.58
96145D105	WESTROCK CO	8,554.000	37.76	37.76	451,077.85	451,077.85	322,999.04	322,999.04	0.13	-128,078.81	-128,078.81
963320106	WH RLPOOL CORP	3,530.000	106.87	106.87	558,291.35	558,291.35	377,251.10	377,251.10	0.15	-181,040.25	-181,040.25
981558109	WORLDPAY NC	15,348.000	76.43	76.43	1,015,485.45	1,015,485.45	1,173,047.64	1,173,047.64	0.45	157,562.19	157,562.19
98310W108	WYNDHAM DESTINATIONS NC	4,880.000	35.84	35.84	201,501.48	201,501.48	174,899.20	174,899.20	0.07	-26,602.28	-26,602.28
983134107	WYNN RESORTS LTD	3,779.000	98.91	98.91	440,094.53	440,094.53	373,780.89	373,780.89	0.14	-66,313.64	-66,313.64
983793100	XPO LOGISTICS NC	10,708.000	57.04	57.04	1,000,165.72	1,000,165.72	610,784.32	610,784.32	0.24	-389,381.40	-389,381.40
98389B100	XCEL ENERGY INC	26,127.000	49.27	49.27	1,160,715.41	1,160,715.41	1,287,277.29	1,287,277.29	0.50	126,561.88	126,561.88
983919101	XILINX INC	12,408.000	85.17	85.17	904,118.72	904,118.72	1,056,789.36	1,056,789.36	0.41	152,670.64	152,670.64
98419M100	XYLEM NC/NY	11,926.000	66.72	66.72	611,061.40	611,061.40	795,702.72	795,702.72	0.31	184,641.32	184,641.32
988498101	YUMI BRANDS INC	6,779.000	91.92	91.92	448,593.79	448,593.79	623,125.68	623,125.68	0.24	174,531.89	174,531.89
98956P102	Z MMR BIOMET HOLDINGS INC	3,833.000	103.72	103.72	459,898.50	459,898.50	397,558.76	397,558.76	0.15	-62,339.74	-62,339.74
989701107	ZIONS BANCORP NA	17,932.000	40.74	40.74	864,755.64	864,755.64	730,549.68	730,549.68	0.28	-134,205.96	-134,205.96
98978V103	ZOETIS INC	6,599.000	85.54	85.54	357,641.42	357,641.42	564,478.46	564,478.46	0.22	206,837.04	206,837.04
FHB903208	MARRIOTT NTERNATIONAL	84,973.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G0177J108	ALLERGAN PLC	1,923.000	133.66	133.66	405,283.18	405,283.18	257,028.18	257,028.18	0.10	-148,255.00	-148,255.00
G02602103	AMDOCS LTD	10,393.000	58.58	58.58	613,451.34	613,451.34	608,821.94	608,821.94	0.24	-4,629.40	-4,629.40
G0408V102	AON PLC	5,158.000	145.36	145.36	625,628.89	625,628.89	749,766.88	749,766.88	0.29	124,137.99	124,137.99
G0450A105	ARCH CAPITAL GROUP LTD	34,186.000	26.72	26.72	826,445.13	826,445.13	913,449.92	913,449.92	0.35	87,004.79	87,004.79
G1151C101	ACCENTURE PLC	3,443.000	141.01	141.01	516,067.30	516,067.30	485,497.43	485,497.43	0.19	-30,569.87	-30,569.87
G16962105	BUNGE LTD	12,101.000	53.44	53.44	803,157.30	803,157.30	646,677.44	646,677.44	0.25	-156,479.86	-156,479.86
G27823106	DELPHI TECHNOLOGIES PLC	84.000	86.07	86.07	7,223.16	7,223.16	7,229.88	7,229.88	0.00	6.72	6.72
G29183103	EATON CORP PLC	8,114.000	68.66	68.66	581,139.10	581,139.10	557,107.24	557,107.24	0.22	-24,031.86	-24,031.86
G3223R108	EVEREST RE GROUP LTD	3,425.000	217.76	217.76	687,562.29	687,562.29	745,828.00	745,828.00	0.29	58,265.71	58,265.71
G47567105	IHS MARKIT LTD	15,505.000	47.97	47.97	632,889.11	632,889.11	743,774.85	743,774.85	0.29	110,885.74	110,885.74
G47791101	INGERSOLL-RAND PLC	10,816.000	91.23	91.23	866,393.46	866,393.46	986,743.68	986,743.68	0.38	120,350.22	120,350.22
G491BT108	INVESCO LTD	9,513.000	16.74	16.74	250,407.43	250,407.43	159,247.62	159,247.62	0.06	-91,159.81	-91,159.81
G51502105	JOHNSON CONTROLS INTERNATIONAL	10,694.000	29.65	29.65	368,868.24	368,868.24	317,077.10	317,077.10	0.12	-51,791.14	-51,791.14
G5876H105	MARVELL TECHNOLOGY GROUP LTD	23,502.000	16.19	16.19	361,444.31	361,444.31	380,497.38	380,497.38	0.15	19,053.07	19,053.07
G5960L103	MEDTRONIC PLC	12,267.000	90.96	90.96	1,029,913.66	1,029,913.66	1,115,806.32	1,115,806.32	0.43	85,892.66	85,892.66
G6518L108	NIELSEN HOLD NGS PLC	11,559.000	23.33	23.33	498,789.43	498,789.43	269,671.47	269,671.47	0.10	-229,117.96	-229,117.96
G66721104	NORWEGIAN CRUISE LINE HOLD NGS	11,455.000	42.39	42.39	582,211.87	582,211.87	485,577.45	485,577.45	0.19	-96,634.42	-96,634.42
G7945M107	SEAGATE TECHNOLOGY PLC	12,851.000	38.59	38.59	629,009.53	629,009.53	495,920.09	495,920.09	0.19	-133,089.44	-133,089.44
G7S00T104	PENTA R PLC	9,218.000	37.78	37.78	401,269.07	401,269.07	348,256.04	348,256.04	0.13	-53,013.03	-53,013.03
G96629103	W LLIS TOWERS WATSON PLC	5,038.000	151.86	151.86	651,594.62	651,594.62	765,070.68	765,070.68	0.30	113,476.06	113,476.06
G97822103	PERRIGO CO PLC	10,583.000	38.75	38.75	767,702.48	767,702.48	410,091.25	410,091.25	0.16	-357,611.23	-357,611.23
H1467J104	CHUBB LTD	4,445.000	129.18	129.18	602,412.64	602,412.64	574,205.10	574,205.10	0.22	-28,207.54	-28,207.54
H84989104	TE CONNECTIVITY LTD	5,619.000	75.63	75.63	423,593.70	423,593.70	424,964.97	424,964.97	0.16	1,371.27	1,371.27
M22465104	CHECK POINT SOFTWARE TECHNOLOG	14,669.000	102.65	102.65	1,372,992.08	1,372,992.08	1,505,772.85	1,505,772.85	0.58	132,780.77	132,780.77
V7780T103	ROYAL CARIBBEAN CRUISES LTD	5,980.000	97.79	97.79	561,544.97	561,544.97	584,784.20	584,784.20	0.23	23,239.23	23,239.23



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Grand Total						533,293,411.52		917,601,247.14	100.00		384,307,835...
CASH & CASH EQUIVALENTS						3,222,711.59		3,222,711.59	0.35		0.00
U.S. DOLLAR					3,222,711.59	3,222,711.59	3,222,711.59	3,222,711.59	0.35	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	2,087,612.170	1.00	1.00	2,087,612.17	2,087,612.17	2,087,612.17	2,087,612.17	0.23	0.00	0.00
	CASH	0.000	1.00	1.00	61,355.12	61,355.12	61,355.12	61,355.12	0.01	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	1,062,107.44	1,062,107.44	1,062,107.44	1,062,107.44	0.12	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	4,747.09	4,747.09	4,747.09	4,747.09	0.00	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	53,866.73	53,866.73	53,866.73	53,866.73	0.01	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-1,213.20	-1,213.20	-1,213.20	-1,213.20	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-45,763.76	-45,763.76	-45,763.76	-45,763.76	0.00	0.00	0.00
EQUITY						530,070,699.93		914,378,535.55	99.65		384,307,835...
U.S. DOLLAR					530,070,699.93	530,070,699.93	914,378,535.55	914,378,535.55	99.65	384,307,835.62	384,307,835...
001055102	AFLAC NC	33,114.000	45.56	45.56	636,172.55	636,172.55	1,508,673.84	1,508,673.84	0.16	872,501.29	872,501.29
00130H105	AES CORP/VA	28,809.000	14.46	14.46	422,565.29	422,565.29	416,578.14	416,578.14	0.05	-5,987.15	-5,987.15
00206R102	AT&T NC	316,580.000	28.54	28.54	7,830,164.40	7,830,164.40	9,035,193.20	9,035,193.20	0.98	1,205,028.80	1,205,028.80
002824100	ABBOTT LABORATORIES	76,397.000	72.33	72.33	2,014,549.73	2,014,549.73	5,525,795.01	5,525,795.01	0.60	3,511,245.28	3,511,245.28
00287Y109	ABBV E INC	65,431.000	92.19	92.19	2,024,837.07	2,024,837.07	6,032,083.89	6,032,083.89	0.66	4,007,246.82	4,007,246.82
003654100	ABIOMED INC	1,959.000	325.04	325.04	831,923.08	831,923.08	636,753.36	636,753.36	0.07	-195,169.72	-195,169.72
00507V109	ACTIVISION BLIZZARD NC	33,191.000	46.57	46.57	1,317,099.27	1,317,099.27	1,545,704.87	1,545,704.87	0.17	228,605.60	228,605.60
00724F101	ADOBE INC	21,233.000	226.24	226.24	1,063,153.53	1,063,153.53	4,803,753.92	4,803,753.92	0.52	3,740,600.39	3,740,600.39
00751Y106	ADVANCE AUTO PARTS INC	3,171.000	157.46	157.46	530,617.63	530,617.63	499,305.66	499,305.66	0.05	-31,311.97	-31,311.97
007903107	ADVANCED MICRO DEVICES INC	38,256.000	18.46	18.46	570,437.72	570,437.72	706,205.76	706,205.76	0.08	135,768.04	135,768.04
008252108	AFFILIATED MANAGERS GROUP NC	2,291.000	97.44	97.44	433,886.43	433,886.43	223,235.04	223,235.04	0.02	-210,651.39	-210,651.39
00846U101	AG LENT TECHNOLOG ES INC	13,866.000	67.46	67.46	344,201.48	344,201.48	935,400.36	935,400.36	0.10	591,198.88	591,198.88
009158106	AIR PRODUCTS & CHEMICALS NC	9,549.000	160.05	160.05	884,401.20	884,401.20	1,528,317.45	1,528,317.45	0.17	643,916.25	643,916.25
00971T101	AKAMAI TECHNOLOG ES INC	7,084.000	61.08	61.08	267,737.06	267,737.06	432,690.72	432,690.72	0.05	164,953.66	164,953.66
011659109	ALASKA A R GROUP INC	5,363.000	60.85	60.85	322,908.27	322,908.27	326,338.55	326,338.55	0.04	3,430.28	3,430.28
012653101	ALBEMARLE CORP	4,620.000	77.07	77.07	381,265.52	381,265.52	356,063.40	356,063.40	0.04	-25,202.12	-25,202.12
015271109	ALEXANDRIA REAL ESTATE EQUIT E	4,677.000	115.24	115.24	528,224.04	528,224.04	538,977.48	538,977.48	0.06	10,753.44	10,753.44
015351109	ALEXION PHARMACEUTICALS INC	9,704.000	97.36	97.36	1,174,241.71	1,174,241.71	944,781.44	944,781.44	0.10	-229,460.27	-229,460.27
016255101	ALIGN TECHNOLOGY NC	3,166.000	209.43	209.43	1,132,259.29	1,132,259.29	663,055.38	663,055.38	0.07	-469,203.91	-469,203.91
018581108	ALLIANCE DATA SYSTEMS CORP	2,038.000	150.08	150.08	526,376.11	526,376.11	305,863.04	305,863.04	0.03	-220,513.07	-220,513.07
018802108	ALLIANT ENERGY CORP	10,263.000	42.25	42.25	395,966.51	395,966.51	433,611.75	433,611.75	0.05	37,645.24	37,645.24
020002101	ALLSTATE CORP/THE	14,983.000	82.63	82.63	410,498.13	410,498.13	1,238,045.29	1,238,045.29	0.13	827,547.16	827,547.16
02079K107	ALPHABET NC-CL C	13,383.000	1,035.61	1,035.61	6,264,880.87	6,264,880.87	13,859,568.63	13,859,568.63	1.51	7,594,687.76	7,594,687.76
02079K305	ALPHABET NC-CL A	13,005.000	1,044.96	1,044.96	5,377,812.56	5,377,812.56	13,589,704.80	13,589,704.80	1.48	8,211,892.24	8,211,892.24
02209S103	ALTRIA GROUP INC	81,735.000	49.39	49.39	2,732,776.06	2,732,776.06	4,036,891.65	4,036,891.65	0.44	1,304,115.59	1,304,115.59
023135106	AMAZON.COM NC	17,866.000	1,501.97	1,501.97	7,545,808.85	7,545,808.85	26,834,196.02	26,834,196.02	2.92	19,288,387.17	19,288,387.17
023608102	AMEREN CORP	10,626.000	65.23	65.23	447,210.08	447,210.08	693,133.98	693,133.98	0.08	245,923.90	245,923.90
02376R102	AMERICAN AIRLINES GROUP INC	17,831.000	32.11	32.11	925,329.36	925,329.36	572,553.41	572,553.41	0.06	-352,775.95	-352,775.95
025537101	AMERICAN ELECTRIC POWER CO INC	21,449.000	74.74	74.74	954,042.69	954,042.69	1,603,098.26	1,603,098.26	0.17	649,055.57	649,055.57



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025816109	AMERICAN EXPRESS CO	30,470.000	95.32	95.32	1,196,336.68	1,196,336.68	2,904,400.40	2,904,400.40	0.32	1,708,063.72	1,708,063.72
026874784	AMERICAN INTERNATIONAL GROUP I	38,481.000	39.41	39.41	4,907,003.34	4,907,003.34	1,516,536.21	1,516,536.21	0.17	-3,390,467.13	-3,390,467.13
03027X100	AMERICAN TOWER CORP	19,160.000	158.19	158.19	1,484,667.46	1,484,667.46	3,030,920.40	3,030,920.40	0.33	1,546,252.94	1,546,252.94
030420103	AMERICAN WATER WORKS CO INC	7,856.000	90.77	90.77	545,635.93	545,635.93	713,089.12	713,089.12	0.08	167,453.19	167,453.19
03073E105	AMERISOURCEBERGEN CORP	6,822.000	74.40	74.40	425,872.70	425,872.70	507,556.80	507,556.80	0.06	81,684.10	81,684.10
03076C106	AMERIPRISE FINANCIAL INC	6,062.000	104.37	104.37	315,952.06	315,952.06	632,690.94	632,690.94	0.07	316,738.88	316,738.88
031100100	AMETEK INC	10,097.000	67.70	67.70	488,840.55	488,840.55	683,566.90	683,566.90	0.07	194,726.35	194,726.35
031162100	AMGEN INC	27,718.000	194.67	194.67	1,985,978.28	1,985,978.28	5,395,863.06	5,395,863.06	0.59	3,409,884.78	3,409,884.78
032095101	AMPHENOL CORP	13,107.000	81.02	81.02	449,646.65	449,646.65	1,061,929.14	1,061,929.14	0.12	612,282.49	612,282.49
032511107	ANADARKO PETROLEUM CORP	21,935.000	43.84	43.84	1,301,683.71	1,301,683.71	961,630.40	961,630.40	0.10	-340,053.31	-340,053.31
032654105	ANALOG DEVICES INC	16,101.000	85.83	85.83	954,802.10	954,802.10	1,381,948.83	1,381,948.83	0.15	427,146.73	427,146.73
03662Q105	ANSYS NC	3,635.000	142.94	142.94	447,681.37	447,681.37	519,586.90	519,586.90	0.06	71,905.53	71,905.53
036752103	ANTHEM NC	11,250.000	262.63	262.63	910,408.33	910,408.33	2,954,587.50	2,954,587.50	0.32	2,044,179.17	2,044,179.17
037411105	APACHE CORP	16,509.000	26.25	26.25	640,249.63	640,249.63	433,361.25	433,361.25	0.05	-206,888.38	-206,888.38
03748R101	APARTMENT INVESTMENT & MANAGEM	6,770.000	43.88	43.88	207,643.07	207,643.07	297,067.60	297,067.60	0.03	89,424.53	89,424.53
037833100	APPLE NC	196,096.000	157.74	157.74	8,323,921.30	8,323,921.30	30,932,183.04	30,932,183.04	3.37	22,608,261.74	22,608,261.74
038222105	APPLIED MATERIALS INC	42,758.000	32.74	32.74	612,864.26	612,864.26	1,399,896.92	1,399,896.92	0.15	787,032.66	787,032.66
039483102	ARCHER-DAN ELS-M DLAND CO	24,387.000	40.97	40.97	743,992.73	743,992.73	999,135.39	999,135.39	0.11	255,142.66	255,142.66
03965L100	ARCONIC INC	18,708.000	16.86	16.86	559,889.02	559,889.02	315,416.88	315,416.88	0.03	-244,472.14	-244,472.14
040413106	ARISTA NETWORKS INC	2,264.000	210.70	210.70	606,154.92	606,154.92	477,024.80	477,024.80	0.05	-129,130.12	-129,130.12
04621X108	ASSURANT INC	2,267.000	89.44	89.44	110,406.62	110,406.62	202,760.48	202,760.48	0.02	92,353.86	92,353.86
052769106	AUTODESK INC	9,527.000	128.61	128.61	500,079.65	500,079.65	1,225,267.47	1,225,267.47	0.13	725,187.82	725,187.82
053015103	AUTOMATIC DATA PROCESSING NC	19,041.000	131.12	131.12	956,792.52	956,792.52	2,496,655.92	2,496,655.92	0.27	1,539,863.40	1,539,863.40
053332102	AUTOZONE NC	1,097.000	838.34	838.34	469,082.52	469,082.52	919,658.98	919,658.98	0.10	450,576.46	450,576.46
053484101	AVALONBAY COMMUNITIES NC	6,012.000	174.05	174.05	849,284.53	849,284.53	1,046,388.60	1,046,388.60	0.11	197,104.07	197,104.07
053611109	AVERY DENNISON CORP	3,772.000	89.83	89.83	168,100.97	168,100.97	338,838.76	338,838.76	0.04	170,737.79	170,737.79
054937107	BB&T CORP	33,521.000	43.32	43.32	1,050,232.82	1,050,232.82	1,452,129.72	1,452,129.72	0.16	401,896.90	401,896.90
05722G100	BAKER HUGHES A GE CO	22,332.000	21.50	21.50	855,862.84	855,862.84	480,138.00	480,138.00	0.05	-375,724.84	-375,724.84
058498106	BALL CORP	14,754.000	45.98	45.98	397,874.23	397,874.23	678,388.92	678,388.92	0.07	280,514.69	280,514.69
060505104	BANK OF AMERICA CORP	397,017.000	24.64	24.64	7,146,673.80	7,146,673.80	9,782,498.88	9,782,498.88	1.07	2,635,825.08	2,635,825.08
064058100	BANK OF NEW YORK MELLON CORP/T	39,569.000	47.07	47.07	1,311,148.57	1,311,148.57	1,862,512.83	1,862,512.83	0.20	551,364.26	551,364.26
071813109	BAXTER INTERNATIONAL NC	21,527.000	65.82	65.82	574,844.47	574,844.47	1,416,907.14	1,416,907.14	0.15	842,062.67	842,062.67
075887109	BECTON DICKINSON AND CO	11,669.000	225.32	225.32	1,531,186.87	1,531,186.87	2,629,259.08	2,629,259.08	0.29	1,098,072.21	1,098,072.21
084670702	BERKSHIRE HATHAWAY INC	84,621.000	204.18	204.18	9,518,258.05	9,518,258.05	17,277,915.78	17,277,915.78	1.88	7,759,657.73	7,759,657.73
086516101	BEST BUY CO NC	10,184.000	52.96	52.96	318,954.51	318,954.51	539,344.64	539,344.64	0.06	220,390.13	220,390.13
09062X103	BIOGEN NC	8,764.000	300.92	300.92	1,084,728.55	1,084,728.55	2,637,262.88	2,637,262.88	0.29	1,552,534.33	1,552,534.33
09247X101	BLACKROCK INC	5,282.000	392.82	392.82	1,375,409.26	1,375,409.26	2,074,875.24	2,074,875.24	0.23	699,465.98	699,465.98
093671105	H&R BLOCK INC	8,940.000	25.37	25.37	183,636.74	183,636.74	226,807.80	226,807.80	0.02	43,171.06	43,171.06
097023105	BOEING CO/THE	22,973.000	322.50	322.50	1,910,127.97	1,910,127.97	7,408,792.50	7,408,792.50	0.81	5,498,664.53	5,498,664.53
09857L108	BOOKING HOLDINGS INC	2,015.000	1,722.42	1,722.42	1,044,737.82	1,044,737.82	3,470,676.30	3,470,676.30	0.38	2,425,938.48	2,425,938.48
099724106	BORGWARNER NC	9,060.000	34.74	34.74	310,486.60	310,486.60	314,744.40	314,744.40	0.03	4,257.80	4,257.80
101121101	BOSTON PROPERTIES NC	6,718.000	112.55	112.55	783,392.06	783,392.06	756,110.90	756,110.90	0.08	-27,281.16	-27,281.16
101137107	BOSTON SCIENTIFIC CORP	60,193.000	35.34	35.34	933,061.92	933,061.92	2,127,220.62	2,127,220.62	0.23	1,194,158.70	1,194,158.70
10922N103	BRIGHTHOUSE FINANCIAL INC	5,159.000	30.48	30.48	235,893.91	235,893.91	157,246.32	157,246.32	0.02	-78,647.59	-78,647.59



Asset Detail

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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
110122108	BRISTOL-MYERS SQUIBB CO	70,998.000	51.98	51.98	2,713,598.90	2,713,598.90	3,690,476.04	3,690,476.04	0.40	976,877.14	976,877.14
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	5,078.000	96.25	96.25	579,361.88	579,361.88	488,757.50	488,757.50	0.05	-90,604.38	-90,604.38
11135F101	BROADCOM NC	17,984.000	254.28	254.28	2,121,143.21	2,121,143.21	4,572,971.52	4,572,971.52	0.50	2,451,828.31	2,451,828.31
115637209	BROWN-FORMAN CORP	7,233.000	47.58	47.58	207,296.67	207,296.67	344,146.14	344,146.14	0.04	136,849.47	136,849.47
124857202	CBS CORP	14,646.000	43.72	43.72	409,335.79	409,335.79	640,323.12	640,323.12	0.07	230,987.33	230,987.33
12503M108	CBOE GLOBAL MARKETS INC	4,881.000	97.83	97.83	439,662.69	439,662.69	477,508.23	477,508.23	0.05	37,845.54	37,845.54
12504L109	CBRE GROUP NC	13,790.000	40.04	40.04	380,632.37	380,632.37	552,151.60	552,151.60	0.06	171,519.23	171,519.23
125269100	CF INDUSTRIES HOLD NGS INC	10,039.000	43.51	43.51	337,693.41	337,693.41	436,796.89	436,796.89	0.05	99,103.48	99,103.48
12541W209	CH ROBINSON WORLDWIDE INC	5,981.000	84.09	84.09	329,066.91	329,066.91	502,942.29	502,942.29	0.05	173,875.38	173,875.38
125523100	CIGNA CORP	16,520.276	189.92	189.92	1,792,564.17	1,792,564.17	3,137,530.82	3,137,530.82	0.34	1,344,966.65	1,344,966.65
12572Q105	CME GROUP INC	15,563.000	188.12	188.12	1,187,555.36	1,187,555.36	2,927,711.56	2,927,711.56	0.32	1,740,156.20	1,740,156.20
125896100	CMS ENERGY CORP	12,324.000	49.65	49.65	378,972.39	378,972.39	611,886.60	611,886.60	0.07	232,914.21	232,914.21
126408103	CSX CORP	34,894.000	62.13	62.13	557,952.08	557,952.08	2,167,964.22	2,167,964.22	0.24	1,610,012.14	1,610,012.14
126650100	CVS HEALTH CORP	56,251.950	65.52	65.52	3,289,905.69	3,289,905.69	3,685,627.76	3,685,627.76	0.40	395,722.07	395,722.07
127097103	CABOT O L & GAS CORP	18,756.000	22.35	22.35	325,783.02	325,783.02	419,196.60	419,196.60	0.05	93,413.58	93,413.58
127387108	CADENCE DESIGN SYSTEMS INC	12,273.000	43.48	43.48	536,292.34	536,292.34	533,630.04	533,630.04	0.06	-2,662.30	-2,662.30
134429109	CAMPBELL SOUP CO	8,380.000	32.99	32.99	360,143.98	360,143.98	276,456.20	276,456.20	0.03	-83,687.78	-83,687.78
14040H105	CAPITAL ONE F NANCIAL CORP	20,603.000	75.59	75.59	1,092,114.05	1,092,114.05	1,557,380.77	1,557,380.77	0.17	465,266.72	465,266.72
14149Y108	CARD NAL HEALTH INC	12,960.000	44.60	44.60	610,698.54	610,698.54	578,016.00	578,016.00	0.06	-32,682.54	-32,682.54
143130102	CARMAX INC	7,596.000	62.73	62.73	175,126.95	175,126.95	476,497.08	476,497.08	0.05	301,370.13	301,370.13
143658300	CARNIVAL CORP	17,417.000	49.30	49.30	759,992.71	759,992.71	858,658.10	858,658.10	0.09	98,665.39	98,665.39
149123101	CATERPILLAR INC	25,669.000	127.07	127.07	1,488,929.43	1,488,929.43	3,261,759.83	3,261,759.83	0.36	1,772,830.40	1,772,830.40
151020104	CELGENE CORP	30,416.000	64.09	64.09	1,712,754.22	1,712,754.22	1,949,361.44	1,949,361.44	0.21	236,607.22	236,607.22
15135B101	CENTENE CORP	8,933.000	115.30	115.30	659,670.40	659,670.40	1,029,974.90	1,029,974.90	0.11	370,304.50	370,304.50
15189T107	CENTERPOINT ENERGY INC	21,801.000	28.23	28.23	422,675.20	422,675.20	615,442.23	615,442.23	0.07	192,767.03	192,767.03
156700106	CENTURYLINK NC	41,366.000	15.15	15.15	1,126,418.25	1,126,418.25	626,694.90	626,694.90	0.07	-499,723.35	-499,723.35
156782104	CERNER CORP	14,332.000	52.44	52.44	532,884.35	532,884.35	751,570.08	751,570.08	0.08	218,685.73	218,685.73
16119P108	CHARTER COMMUNICATIONS NC	7,667.000	284.97	284.97	2,048,612.47	2,048,612.47	2,184,864.99	2,184,864.99	0.24	136,252.52	136,252.52
166764100	CHEVRON CORP	83,115.000	108.79	108.79	4,522,645.43	4,522,645.43	9,042,080.85	9,042,080.85	0.99	4,519,435.42	4,519,435.42
169656105	CH POTLE MEXICAN GRILL INC	1,064.000	431.79	431.79	256,944.52	256,944.52	459,424.56	459,424.56	0.05	202,480.04	202,480.04
171340102	CHURCH & DWIGHT CO INC	10,711.000	65.76	65.76	433,075.70	433,075.70	704,355.36	704,355.36	0.08	271,279.66	271,279.66
171798101	CIMAREX ENERGY CO	4,159.000	61.65	61.65	517,625.73	517,625.73	256,402.35	256,402.35	0.03	-261,223.38	-261,223.38
172062101	CINCINNATI FINANCIAL CORP	6,583.000	77.42	77.42	278,223.45	278,223.45	509,655.86	509,655.86	0.06	231,432.41	231,432.41
17275R102	CISCO SYSTEMS NC	195,566.000	43.33	43.33	2,782,407.05	2,782,407.05	8,473,874.78	8,473,874.78	0.92	5,691,467.73	5,691,467.73
172908105	CINTAS CORP	3,766.000	167.99	167.99	263,344.84	263,344.84	632,650.34	632,650.34	0.07	369,305.50	369,305.50
172967424	CITIGROUP NC	106,229.000	52.06	52.06	6,687,213.11	6,687,213.11	5,530,281.74	5,530,281.74	0.60	-1,156,931.37	-1,156,931.37
174610105	CITIZENS FINANCIAL GROUP INC	20,353.000	29.73	29.73	432,274.17	432,274.17	605,094.69	605,094.69	0.07	172,820.52	172,820.52
177376100	CITRIX SYSTEMS INC	5,569.000	102.46	102.46	220,385.86	220,385.86	570,599.74	570,599.74	0.06	350,213.88	350,213.88
189054109	CLOROX CO/THE	5,553.000	154.14	154.14	435,632.74	435,632.74	855,939.42	855,939.42	0.09	420,306.68	420,306.68
191216100	COCA-COLA CO/THE	166,636.000	47.35	47.35	3,979,166.25	3,979,166.25	7,890,214.60	7,890,214.60	0.86	3,911,048.35	3,911,048.35
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	25,187.000	63.48	63.48	957,108.87	957,108.87	1,598,870.76	1,598,870.76	0.17	641,761.89	641,761.89
194162103	COLGATE-PALMOLIVE CO	37,727.000	59.52	59.52	1,117,822.22	1,117,822.22	2,245,511.04	2,245,511.04	0.24	1,127,688.82	1,127,688.82
20030N101	COMCAST CORP	197,485.000	34.05	34.05	3,242,559.52	3,242,559.52	6,724,364.25	6,724,364.25	0.73	3,481,804.73	3,481,804.73
200340107	COMERICA NC	7,034.000	68.69	68.69	242,634.10	242,634.10	483,165.46	483,165.46	0.05	240,531.36	240,531.36



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205887102	CONAGRA BRANDS INC	21,123.000	21.36	21.36	510,506.95	510,506.95	451,187.28	451,187.28	0.05	-59,319.67	-59,319.67
20605P101	CONCHO RESOURCES INC	8,711.000	102.79	102.79	951,096.22	951,096.22	895,403.69	895,403.69	0.10	-55,692.53	-55,692.53
20825C104	CONOCOPHILLIPS	50,077.000	62.35	62.35	1,921,676.33	1,921,676.33	3,122,300.95	3,122,300.95	0.34	1,200,624.62	1,200,624.62
209115104	CONSOLIDATED EDISON INC	13,549.000	76.46	76.46	669,213.97	669,213.97	1,035,956.54	1,035,956.54	0.11	366,742.57	366,742.57
21036P108	CONSTELLATION BRANDS NC	7,227.000	160.82	160.82	509,519.84	509,519.84	1,162,246.14	1,162,246.14	0.13	652,726.30	652,726.30
216648402	COOPER COS INC/THE	2,138.000	254.50	254.50	377,833.26	377,833.26	544,121.00	544,121.00	0.06	166,287.74	166,287.74
217204106	COPART INC	8,958.000	47.78	47.78	469,998.21	469,998.21	428,013.24	428,013.24	0.05	-41,984.97	-41,984.97
219350105	CORNING NC	34,816.000	30.21	30.21	545,723.22	545,723.22	1,051,791.36	1,051,791.36	0.11	506,068.14	506,068.14
22160K105	COSTCO WHOLESALE CORP	19,061.000	203.71	203.71	1,413,405.04	1,413,405.04	3,882,916.31	3,882,916.31	0.42	2,469,511.27	2,469,511.27
222070203	COTY INC	19,602.000	6.56	6.56	351,407.18	351,407.18	128,589.12	128,589.12	0.01	-222,818.06	-222,818.06
22822V101	CROWN CASTLE NTERNATIONAL COR	18,045.000	108.63	108.63	1,294,375.68	1,294,375.68	1,960,228.35	1,960,228.35	0.21	665,852.67	665,852.67
231021106	CUMMINS INC	6,425.000	133.64	133.64	386,345.56	386,345.56	858,637.00	858,637.00	0.09	472,291.44	472,291.44
23331A109	DR HORTON NC	14,894.000	34.66	34.66	460,860.87	460,860.87	516,226.04	516,226.04	0.06	55,365.17	55,365.17
233331107	DTE ENERGY CO	7,913.000	110.30	110.30	462,586.29	462,586.29	872,803.90	872,803.90	0.10	410,217.61	410,217.61
23355L106	DXC TECHNOLOGY CO	12,184.000	53.17	53.17	537,463.06	537,463.06	647,823.28	647,823.28	0.07	110,360.22	110,360.22
235851102	DANAHER CORP	26,829.000	103.12	103.12	1,091,176.58	1,091,176.58	2,766,606.48	2,766,606.48	0.30	1,675,429.90	1,675,429.90
237194105	DARDEN RESTAURANTS NC	5,399.000	99.86	99.86	272,085.25	272,085.25	539,144.14	539,144.14	0.06	267,058.89	267,058.89
23918K108	DAVITA INC	5,487.000	51.46	51.46	293,260.12	293,260.12	282,361.02	282,361.02	0.03	-10,899.10	-10,899.10
244199105	DEERE & CO	13,992.000	149.17	149.17	799,075.21	799,075.21	2,087,186.64	2,087,186.64	0.23	1,288,111.43	1,288,111.43
247361702	DELTA A R L NES INC	27,139.000	49.90	49.90	806,422.37	806,422.37	1,354,236.10	1,354,236.10	0.15	547,813.73	547,813.73
24906P109	DENTSPLY SIRONA NC	9,680.000	37.21	37.21	483,606.26	483,606.26	360,192.80	360,192.80	0.04	-123,413.46	-123,413.46
25179M103	DEVON ENERGY CORP	20,366.000	22.54	22.54	592,226.17	592,226.17	459,049.64	459,049.64	0.05	-133,176.53	-133,176.53
25278X109	DIAMONDBACK ENERGY NC	6,709.000	92.70	92.70	595,608.25	595,608.25	621,924.30	621,924.30	0.07	26,316.05	26,316.05
253868103	DIGITAL REALTY TRUST INC	8,973.000	106.55	106.55	939,659.72	939,659.72	956,073.15	956,073.15	0.10	16,413.43	16,413.43
254687106	WALT DISNEY CO/THE	64,755.000	109.65	109.65	3,002,405.95	3,002,405.95	7,100,385.75	7,100,385.75	0.77	4,097,979.80	4,097,979.80
254709108	DISCOVER FINANCIAL SERVICES	14,614.000	58.98	58.98	336,774.33	336,774.33	861,933.72	861,933.72	0.09	525,159.39	525,159.39
25470F104	DISCOVERY NC	6,818.000	24.74	24.74	165,739.75	165,739.75	168,677.32	168,677.32	0.02	2,937.57	2,937.57
25470F302	DISCOVERY NC	15,670.000	23.08	23.08	390,190.03	390,190.03	361,663.60	361,663.60	0.04	-28,526.43	-28,526.43
25470M109	DISH NETWORK CORP	9,971.000	24.97	24.97	618,929.36	618,929.36	248,975.87	248,975.87	0.03	-369,953.49	-369,953.49
256677105	DOLLAR GENERAL CORP	11,435.000	108.08	108.08	688,856.56	688,856.56	1,235,894.80	1,235,894.80	0.13	547,038.24	547,038.24
256746108	DOLLAR TREE INC	10,351.000	90.32	90.32	596,084.21	596,084.21	934,902.32	934,902.32	0.10	338,818.11	338,818.11
25746U109	DOM NION ENERGY INC	28,555.000	71.46	71.46	1,239,868.06	1,239,868.06	2,040,540.30	2,040,540.30	0.22	800,672.24	800,672.24
260003108	DOVER CORP	6,365.000	70.95	70.95	201,095.12	201,095.12	451,596.75	451,596.75	0.05	250,501.63	250,501.63
26078J100	DOWDUPONT INC	99,796.000	53.48	53.48	3,674,454.63	3,674,454.63	5,337,090.08	5,337,090.08	0.58	1,662,635.45	1,662,635.45
264411505	DUKE REALTY CORP	15,586.000	25.90	25.90	460,207.17	460,207.17	403,677.40	403,677.40	0.04	-56,529.77	-56,529.77
26441C204	DUKE ENERGY CORP	31,009.000	86.30	86.30	1,814,003.79	1,814,003.79	2,676,076.70	2,676,076.70	0.29	862,072.91	862,072.91
26875P101	EOG RESOURCES INC	25,225.000	87.21	87.21	1,354,531.68	1,354,531.68	2,199,872.25	2,199,872.25	0.24	845,340.57	845,340.57
269246401	E*TRADE F NANCIAL CORP	11,059.000	43.88	43.88	591,441.29	591,441.29	485,268.92	485,268.92	0.05	-106,172.37	-106,172.37
277432100	EASTMAN CHEMICAL CO	6,092.000	73.11	73.11	344,164.47	344,164.47	445,386.12	445,386.12	0.05	101,221.65	101,221.65
278642103	EBAY INC	39,368.000	28.07	28.07	634,020.51	634,020.51	1,105,059.76	1,105,059.76	0.12	471,039.25	471,039.25
278865100	ECOLAB NC	11,058.000	147.35	147.35	822,525.52	822,525.52	1,629,396.30	1,629,396.30	0.18	806,870.78	806,870.78
281020107	EDISON INTERNATIONAL	14,172.000	56.77	56.77	442,242.70	442,242.70	804,544.44	804,544.44	0.09	362,301.74	362,301.74
28176E108	EDWARDS LIFESCIENCES CORP	9,093.000	153.17	153.17	382,647.92	382,647.92	1,392,774.81	1,392,774.81	0.15	1,010,126.89	1,010,126.89
285512109	ELECTRONIC ARTS NC	13,142.000	78.91	78.91	627,198.97	627,198.97	1,037,035.22	1,037,035.22	0.11	409,836.25	409,836.25



Asset Detail

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291011104	EMERSON ELECTRIC CO	27,237.000	59.75	59.75	694,859.39	694,859.39	1,627,410.75	1,627,410.75	0.18	932,551.36	932,551.36
29364G103	ENTERGY CORP	7,879.000	86.07	86.07	452,731.61	452,731.61	678,145.53	678,145.53	0.07	225,413.92	225,413.92
294429105	EQU FAX NC	5,245.000	93.13	93.13	306,797.45	306,797.45	488,466.85	488,466.85	0.05	181,669.40	181,669.40
29444U700	EQU NIX INC	3,497.000	352.56	352.56	990,015.24	990,015.24	1,232,902.32	1,232,902.32	0.13	242,887.08	242,887.08
294600101	EQUITRANS MIDSTREAM CORP	0.600	20.02	20.02	17.62	17.62	12.01	12.01	0.00	-5.61	-5.61
29476L107	EQUITY RESIDENTIAL	16,027.000	66.01	66.01	792,943.51	792,943.51	1,057,942.27	1,057,942.27	0.12	264,998.76	264,998.76
297178105	ESSEX PROPERTY TRUST INC	2,874.000	245.21	245.21	557,043.43	557,043.43	704,733.54	704,733.54	0.08	147,690.11	147,690.11
30034W106	EVERGY INC	11,460.000	56.77	56.77	600,990.48	600,990.48	650,584.20	650,584.20	0.07	49,593.72	49,593.72
30040W108	EVERSOURCE ENERGY	13,784.000	65.04	65.04	546,073.48	546,073.48	896,511.36	896,511.36	0.10	350,437.88	350,437.88
30161N101	EXELON CORP	42,063.000	45.10	45.10	1,485,271.19	1,485,271.19	1,897,041.30	1,897,041.30	0.21	411,770.11	411,770.11
30212P303	EXPEDIA GROUP INC	5,153.000	112.65	112.65	374,910.61	374,910.61	580,485.45	580,485.45	0.06	205,574.84	205,574.84
302130109	EXPEDITORS INTERNATIONAL OF WA	7,507.000	68.09	68.09	276,238.10	276,238.10	511,151.63	511,151.63	0.06	234,913.53	234,913.53
30225T102	EXTRA SPACE STORAGE INC	5,503.000	90.48	90.48	470,508.07	470,508.07	497,911.44	497,911.44	0.05	27,403.37	27,403.37
30231G102	EXXON MOBIL CORP	184,163.000	68.19	68.19	9,467,004.24	9,467,004.24	12,558,074.97	12,558,074.97	1.37	3,091,070.73	3,091,070.73
302445101	FLIR SYSTEMS NC	6,018.000	43.54	43.54	193,622.43	193,622.43	262,023.72	262,023.72	0.03	68,401.29	68,401.29
302491303	FMC CORP	5,857.000	73.96	73.96	254,712.55	254,712.55	433,183.72	433,183.72	0.05	178,471.17	178,471.17
30303M102	FACEBOOK NC	104,503.000	131.09	131.09	8,139,929.25	8,139,929.25	13,699,298.27	13,699,298.27	1.49	5,559,369.02	5,559,369.02
311900104	FASTENAL CO	12,486.000	52.29	52.29	401,266.20	401,266.20	652,892.94	652,892.94	0.07	251,626.74	251,626.74
313747206	FEDERAL REALTY INVESTMENT TRUS	3,213.000	118.04	118.04	477,115.95	477,115.95	379,262.52	379,262.52	0.04	-97,853.43	-97,853.43
31428X106	FEDEX CORP	10,545.000	161.33	161.33	977,891.17	977,891.17	1,701,224.85	1,701,224.85	0.19	723,333.68	723,333.68
315616102	F5 NETWORKS NC	2,637.000	162.03	162.03	280,734.25	280,734.25	427,273.11	427,273.11	0.05	146,538.86	146,538.86
31620M106	F DELITY NATIONAL INFORMATION	14,245.000	102.55	102.55	663,135.41	663,135.41	1,460,824.75	1,460,824.75	0.16	797,689.34	797,689.34
316773100	F FTH THIRD BANCORP	28,518.000	23.53	23.53	441,790.72	441,790.72	671,028.54	671,028.54	0.07	229,237.82	229,237.82
337738108	FISERV INC	17,333.000	73.49	73.49	428,590.04	428,590.04	1,273,802.17	1,273,802.17	0.14	845,212.13	845,212.13
337932107	F RSTENERGY CORP	21,135.000	37.55	37.55	781,300.01	781,300.01	793,619.25	793,619.25	0.09	12,319.24	12,319.24
339041105	FLEETCOR TECHNOLOGIES INC	3,857.000	185.72	185.72	841,105.92	841,105.92	716,322.04	716,322.04	0.08	-124,783.88	-124,783.88
343412102	FLUOR CORP	6,119.000	32.20	32.20	171,557.12	171,557.12	197,031.80	197,031.80	0.02	25,474.68	25,474.68
34354P105	FLOWSERVE CORP	5,692.000	38.02	38.02	215,161.67	215,161.67	216,409.84	216,409.84	0.02	1,248.17	1,248.17
344849104	FOOT LOCKER INC	4,998.000	53.20	53.20	305,872.64	305,872.64	265,893.60	265,893.60	0.03	-39,979.04	-39,979.04
345370860	FORD MOTOR CO	169,950.000	7.65	7.65	1,504,181.02	1,504,181.02	1,300,117.50	1,300,117.50	0.14	-204,063.52	-204,063.52
34959E109	FORTINET INC	6,299.000	70.43	70.43	465,012.84	465,012.84	443,638.57	443,638.57	0.05	-21,374.27	-21,374.27
34959J108	FORTIVE CORP	12,784.000	67.66	67.66	349,652.79	349,652.79	864,965.44	864,965.44	0.09	515,312.65	515,312.65
34964C106	FORTUNE BRANDS HOME & SECURITY	6,151.000	37.99	37.99	390,005.57	390,005.57	233,676.49	233,676.49	0.03	-156,329.08	-156,329.08
354613101	FRANKLIN RESOURCES INC	12,945.000	29.66	29.66	410,844.03	410,844.03	383,948.70	383,948.70	0.04	-26,895.33	-26,895.33
35671D857	FREPORTJ-MCMORAN INC	63,030.000	10.31	10.31	1,230,563.66	1,230,563.66	649,839.30	649,839.30	0.07	-580,724.36	-580,724.36
363576109	ARTHUR J GALLAGHER & CO	7,989.000	73.70	73.70	383,892.60	383,892.60	588,789.30	588,789.30	0.06	204,896.70	204,896.70
364760108	GAP INC/THE	9,291.000	25.76	25.76	208,589.08	208,589.08	239,336.16	239,336.16	0.03	30,747.08	30,747.08
366651107	GARTNER NC	3,954.000	127.84	127.84	485,822.01	485,822.01	505,479.36	505,479.36	0.06	19,657.35	19,657.35
369550108	GENERAL DYNAMICS CORP	12,109.000	157.21	157.21	883,803.92	883,803.92	1,903,655.89	1,903,655.89	0.21	1,019,851.97	1,019,851.97
369604103	GENERAL ELECTRIC CO	378,353.000	7.57	7.57	6,909,139.06	6,909,139.06	2,864,132.21	2,864,132.21	0.31	-4,045,006.85	-4,045,006.85
370334104	GENERAL MILLS INC	25,935.000	38.94	38.94	1,032,396.48	1,032,396.48	1,009,908.90	1,009,908.90	0.11	-22,487.58	-22,487.58
37045V100	GENERAL MOTORS CO	57,096.000	33.45	33.45	1,965,509.97	1,965,509.97	1,909,861.20	1,909,861.20	0.21	-55,648.77	-55,648.77
372460105	GENUINE PARTS CO	6,384.000	96.02	96.02	320,187.32	320,187.32	612,991.68	612,991.68	0.07	292,804.36	292,804.36
375558103	G LEAD SC ENCES NC	56,270.000	62.55	62.55	2,377,182.36	2,377,182.36	3,519,688.50	3,519,688.50	0.38	1,142,506.14	1,142,506.14



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37940X102	GLOBAL PAYMENTS INC	6,882.000	103.13	103.13	518,111.83	518,111.83	709,740.66	709,740.66	0.08	191,628.83	191,628.83
38141G104	GOLDMAN SACHS GROUP INC/THE	15,048.000	167.05	167.05	1,694,851.46	1,694,851.46	2,513,768.40	2,513,768.40	0.27	818,916.94	818,916.94
382550101	GOODYEAR T RE & RUBBER CO/THE	10,136.000	20.41	20.41	181,105.37	181,105.37	206,875.76	206,875.76	0.02	25,770.39	25,770.39
384802104	WW GRA NGER INC	1,984.000	282.36	282.36	326,315.50	326,315.50	560,202.24	560,202.24	0.06	233,886.74	233,886.74
40412C101	HCA HEALTHCARE INC	11,677.000	124.45	124.45	858,413.65	858,413.65	1,453,202.65	1,453,202.65	0.16	594,789.00	594,789.00
40414L109	HCP INC	20,770.000	27.93	27.93	661,727.39	661,727.39	580,106.10	580,106.10	0.06	-81,621.29	-81,621.29
40434L105	HP INC	68,832.000	20.46	20.46	525,775.35	525,775.35	1,408,302.72	1,408,302.72	0.15	882,527.37	882,527.37
406216101	HALL BURTON CO	38,106.000	26.58	26.58	1,014,300.59	1,014,300.59	1,012,857.48	1,012,857.48	0.11	-1,443.11	-1,443.11
410345102	HANESBRANDS INC	15,691.000	12.53	12.53	506,900.83	506,900.83	196,608.23	196,608.23	0.02	-310,292.60	-310,292.60
412822108	HARLEY-DAVIDSON NC	7,083.000	34.12	34.12	192,528.61	192,528.61	241,671.96	241,671.96	0.03	49,143.35	49,143.35
413875105	HARRIS CORP	5,118.000	134.65	134.65	314,841.68	314,841.68	689,138.70	689,138.70	0.08	374,297.02	374,297.02
416515104	HARTFORD FINANCIAL SERVICES GR	15,604.000	44.45	44.45	727,647.93	727,647.93	693,597.80	693,597.80	0.08	-34,050.13	-34,050.13
418056107	HASBRO NC	5,063.000	81.25	81.25	279,750.27	279,750.27	411,368.75	411,368.75	0.04	131,618.48	131,618.48
423452101	HELMERICH & PAYNE INC	4,743.000	47.94	47.94	194,993.09	194,993.09	227,379.42	227,379.42	0.02	32,386.33	32,386.33
426281101	JACK HENRY & ASSOCIATES NC	3,362.000	126.52	126.52	461,286.33	461,286.33	425,360.24	425,360.24	0.05	-35,926.09	-35,926.09
427866108	HERSHEY CO/THE	6,100.000	107.18	107.18	404,950.72	404,950.72	653,798.00	653,798.00	0.07	248,847.28	248,847.28
42809H107	HESS CORP	10,825.000	40.50	40.50	672,203.64	672,203.64	438,412.50	438,412.50	0.05	-233,791.14	-233,791.14
42824C109	HEWLETT PACKARD ENTERPRISE CO	61,898.000	13.21	13.21	308,629.82	308,629.82	817,672.58	817,672.58	0.09	509,042.76	509,042.76
43300A203	HILTON WORLDWIDE HOLDINGS NC	12,900.000	71.80	71.80	916,505.00	916,505.00	926,220.00	926,220.00	0.10	9,715.00	9,715.00
436106108	HOLLYFRONTIER CORP	6,934.000	51.12	51.12	500,156.67	500,156.67	354,466.08	354,466.08	0.04	-145,690.59	-145,690.59
436440101	HOLOGIC INC	11,718.000	41.10	41.10	442,185.11	442,185.11	481,609.80	481,609.80	0.05	39,424.69	39,424.69
437076102	HOME DEPOT NC/THE	49,132.000	171.82	171.82	2,833,461.06	2,833,461.06	8,441,860.24	8,441,860.24	0.92	5,608,399.18	5,608,399.18
438516106	HONEYWELL INTERNATIONAL INC	32,201.000	132.12	132.12	1,906,660.32	1,906,660.32	4,254,396.12	4,254,396.12	0.46	2,347,735.80	2,347,735.80
440452100	HORMEL FOODS CORP	11,860.000	42.68	42.68	312,396.74	312,396.74	506,184.80	506,184.80	0.06	193,788.06	193,788.06
44107P104	HOST HOTELS & RESORTS NC	32,278.000	16.67	16.67	568,493.66	568,493.66	538,074.26	538,074.26	0.06	-30,419.40	-30,419.40
444859102	HUMANA INC	5,967.000	286.48	286.48	512,461.19	512,461.19	1,709,426.16	1,709,426.16	0.19	1,196,964.97	1,196,964.97
445658107	JB HUNT TRANSPORT SERVICES INC	3,799.000	93.04	93.04	308,286.25	308,286.25	353,458.96	353,458.96	0.04	45,172.71	45,172.71
446150104	HUNTINGTON BANCSHARES INC/OH	46,175.000	11.92	11.92	788,011.70	788,011.70	550,406.00	550,406.00	0.06	-237,605.70	-237,605.70
446413106	HUNTINGTON INGALLS INDUSTRIES	1,868.000	190.31	190.31	489,376.85	489,376.85	355,499.08	355,499.08	0.04	-133,877.77	-133,877.77
44980X109	IPG PHOTONICS CORP	1,556.000	113.29	113.29	383,844.71	383,844.71	176,279.24	176,279.24	0.02	-207,565.47	-207,565.47
45168D104	IDEXX LABORATORIES INC	3,751.000	186.02	186.02	573,109.21	573,109.21	697,761.02	697,761.02	0.08	124,651.81	124,651.81
452308109	ILLINOIS TOOL WORKS INC	13,278.000	126.69	126.69	722,908.74	722,908.74	1,682,189.82	1,682,189.82	0.18	959,281.08	959,281.08
452327109	ILLUMINA INC	6,394.000	299.93	299.93	1,172,591.48	1,172,591.48	1,917,752.42	1,917,752.42	0.21	745,160.94	745,160.94
45337C102	INCYTE CORP	7,683.000	63.59	63.59	1,102,159.21	1,102,159.21	488,561.97	488,561.97	0.05	-613,597.24	-613,597.24
458140100	INTEL CORP	198,526.000	46.93	46.93	3,592,110.50	3,592,110.50	9,316,825.18	9,316,825.18	1.02	5,724,714.68	5,724,714.68
45866F104	INTERCONTINENTAL EXCHANGE NC	24,776.000	75.33	75.33	916,016.70	916,016.70	1,866,376.08	1,866,376.08	0.20	950,359.38	950,359.38
459200101	INTERNATIONAL BUSINESS MACHINES	39,531.000	113.67	113.67	3,555,654.78	3,555,654.78	4,493,488.77	4,493,488.77	0.49	937,833.99	937,833.99
459506101	INTERNATIONAL FLAVORS & FRAGRANCE	4,406.000	134.27	134.27	339,311.61	339,311.61	591,593.62	591,593.62	0.06	252,282.01	252,282.01
460146103	INTERNATIONAL PAPER CO	17,618.000	40.36	40.36	530,589.03	530,589.03	711,062.48	711,062.48	0.08	180,473.45	180,473.45
460690100	INTERPUBLIC GROUP OF COS INC/T	16,719.000	20.63	20.63	298,090.26	298,090.26	344,912.97	344,912.97	0.04	46,822.71	46,822.71
461202103	INTUIT INC	11,289.000	196.85	196.85	887,882.84	887,882.84	2,222,239.65	2,222,239.65	0.24	1,334,356.81	1,334,356.81
46120E802	INTUITIVE SURGICAL NC	4,967.000	478.92	478.92	816,294.52	816,294.52	2,378,795.64	2,378,795.64	0.26	1,562,501.12	1,562,501.12
46266C105	IQVIA HOLDINGS INC	6,892.000	116.17	116.17	687,656.93	687,656.93	800,643.64	800,643.64	0.09	112,986.71	112,986.71
46284V101	IRON MOUNTAIN INC	12,450.000	32.41	32.41	405,989.59	405,989.59	403,504.50	403,504.50	0.04	-2,485.09	-2,485.09



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46625H100	JPMORGAN CHASE & CO	144,649.000	97.62	97.62	5,184,424.32	5,184,424.32	14,120,635.38	14,120,635.38	1.54	8,936,211.06	8,936,211.06
469814107	JACOBS ENGINEER NG GROUP INC	5,201.000	58.46	58.46	220,014.09	220,014.09	304,050.46	304,050.46	0.03	84,036.37	84,036.37
47233W109	JEFFERIES FINANCIAL GROUP INC	12,226.000	17.36	17.36	307,977.94	307,977.94	212,243.36	212,243.36	0.02	-95,734.58	-95,734.58
478160104	JOHNSON & JOHNSON	116,661.000	129.05	129.05	7,546,412.97	7,546,412.97	15,055,102.05	15,055,102.05	1.64	7,508,689.08	7,508,689.08
48203R104	JUNIPER NETWORKS INC	15,014.000	26.91	26.91	306,251.72	306,251.72	404,026.74	404,026.74	0.04	97,775.02	97,775.02
482480100	KLA-TENCOR CORP	6,658.000	89.49	89.49	382,281.71	382,281.71	595,824.42	595,824.42	0.06	213,542.71	213,542.71
485170302	KANSAS CITY SOUTHERN	4,424.000	95.45	95.45	448,804.93	448,804.93	422,270.80	422,270.80	0.05	-26,534.13	-26,534.13
487836108	KELLOGG CO	11,019.000	57.01	57.01	596,163.19	596,163.19	628,193.19	628,193.19	0.07	32,030.00	32,030.00
493267108	KEYCORP	45,000.000	14.78	14.78	501,541.78	501,541.78	665,100.00	665,100.00	0.07	163,558.22	163,558.22
49338L103	KEYSIGHT TECHNOLOGIES NC	8,153.000	62.08	62.08	471,255.12	471,255.12	506,138.24	506,138.24	0.06	34,883.12	34,883.12
494368103	KIMBERLY-CLARK CORP	15,063.000	113.94	113.94	876,667.86	876,667.86	1,716,278.22	1,716,278.22	0.19	839,610.36	839,610.36
49446R109	KIMCO REALTY CORP	18,330.000	14.65	14.65	656,546.99	656,546.99	268,534.50	268,534.50	0.03	-388,012.49	-388,012.49
49456B101	KINDER MORGAN NC/DE	82,561.000	15.38	15.38	2,477,097.11	2,477,097.11	1,269,788.18	1,269,788.18	0.14	-1,207,308.93	-1,207,308.93
500255104	KOHL'S CORP	7,183.000	66.34	66.34	370,035.87	370,035.87	476,520.22	476,520.22	0.05	106,484.35	106,484.35
500754106	KRAFT HEINZ CO/THE	27,052.000	43.04	43.04	1,768,653.60	1,768,653.60	1,164,318.08	1,164,318.08	0.13	-604,335.52	-604,335.52
501044101	KROGER CO/THE	34,712.000	27.50	27.50	690,981.62	690,981.62	954,580.00	954,580.00	0.10	263,598.38	263,598.38
501797104	L BRANDS INC	9,933.000	25.67	25.67	488,347.14	488,347.14	254,980.11	254,980.11	0.03	-233,367.03	-233,367.03
501889208	LKQ CORP	13,841.000	23.73	23.73	451,308.50	451,308.50	328,446.93	328,446.93	0.04	-122,861.57	-122,861.57
502413107	L3 TECHNOLOGIES INC	3,423.000	173.66	173.66	305,985.49	305,985.49	594,438.18	594,438.18	0.06	288,452.69	288,452.69
50540R409	LABORATORY CORP OF AMERICA HOL	4,389.000	126.36	126.36	366,091.27	366,091.27	554,594.04	554,594.04	0.06	188,502.77	188,502.77
512807108	LAM RESEARCH CORP	6,750.000	136.17	136.17	358,173.81	358,173.81	919,147.50	919,147.50	0.10	560,973.69	560,973.69
513272104	LAMB WESTON HOLDINGS INC	6,371.000	73.56	73.56	468,953.38	468,953.38	468,650.76	468,650.76	0.05	-302.62	-302.62
518439104	ESTEE LAUDER COS NC/THE	9,565.000	130.10	130.10	613,001.94	613,001.94	1,244,406.50	1,244,406.50	0.14	631,404.56	631,404.56
524660107	LEGGETT & PLATT INC	5,673.000	35.84	35.84	135,192.46	135,192.46	203,320.32	203,320.32	0.02	68,127.86	68,127.86
526057104	LENNAR CORP	12,725.000	39.15	39.15	630,063.72	630,063.72	498,183.75	498,183.75	0.05	-131,879.97	-131,879.97
532457108	ELI L LLY & CO	41,010.000	115.72	115.72	2,210,032.12	2,210,032.12	4,745,677.20	4,745,677.20	0.52	2,535,645.08	2,535,645.08
534187109	LINCOLN NATIONAL CORP	9,291.000	51.31	51.31	542,946.25	542,946.25	476,721.21	476,721.21	0.05	-66,225.04	-66,225.04
539830109	LOCKHEED MARTIN CORP	10,764.000	261.84	261.84	1,391,129.24	1,391,129.24	2,818,445.76	2,818,445.76	0.31	1,427,316.52	1,427,316.52
540424108	LOEWS CORP	12,027.000	45.52	45.52	477,193.15	477,193.15	547,469.04	547,469.04	0.06	70,275.89	70,275.89
548661107	LOWE'S COS NC	34,927.000	92.36	92.36	1,294,921.34	1,294,921.34	3,225,857.72	3,225,857.72	0.35	1,930,936.38	1,930,936.38
55261F104	M&T BANK CORP	6,105.000	143.13	143.13	615,359.71	615,359.71	873,808.65	873,808.65	0.10	258,448.94	258,448.94
552953101	MGM RESORTS NTERNATIONAL	21,786.000	24.26	24.26	702,650.33	702,650.33	528,528.36	528,528.36	0.06	-174,121.97	-174,121.97
55354G100	MSCI INC	3,829.000	147.43	147.43	611,443.23	611,443.23	564,509.47	564,509.47	0.06	-46,933.76	-46,933.76
554382101	MACERICH CO/THE	4,602.000	43.28	43.28	331,777.33	331,777.33	199,174.56	199,174.56	0.02	-132,602.77	-132,602.77
55616P104	MACY'S INC	13,374.000	29.78	29.78	385,311.76	385,311.76	398,277.72	398,277.72	0.04	12,965.96	12,965.96
565849106	MARATHON OIL CORP	36,159.000	14.34	14.34	736,934.31	736,934.31	518,520.06	518,520.06	0.06	-218,414.25	-218,414.25
56585A102	MARATHON PETROLEUM CORP	30,050.588	59.01	59.01	878,464.97	878,464.97	1,773,285.20	1,773,285.20	0.19	894,820.23	894,820.23
571748102	MARSH & MCLENNAN COS INC	21,910.000	79.75	79.75	837,241.00	837,241.00	1,747,322.50	1,747,322.50	0.19	910,081.50	910,081.50
571903202	MARRIOTT NTERNATIONAL INC/MD	12,316.000	108.56	108.56	660,791.75	660,791.75	1,337,024.96	1,337,024.96	0.15	676,233.21	676,233.21
573284106	MART N MAR ETTA MATERIALS NC	2,728.000	171.87	171.87	373,631.68	373,631.68	468,861.36	468,861.36	0.05	95,229.68	95,229.68
574599106	MASCO CORP	13,289.000	29.24	29.24	198,485.64	198,485.64	388,570.36	388,570.36	0.04	190,084.72	190,084.72
57636Q104	MASTERCARD INC	39,524.000	188.65	188.65	2,076,958.59	2,076,958.59	7,456,202.60	7,456,202.60	0.81	5,379,244.01	5,379,244.01
577081102	MATTEL INC	15,013.000	9.99	9.99	397,809.25	397,809.25	149,979.87	149,979.87	0.02	-247,829.38	-247,829.38
57772K101	MAX M INTEGRATED PRODUCTS INC	12,052.000	50.85	50.85	581,237.83	581,237.83	612,844.20	612,844.20	0.07	31,606.37	31,606.37



Asset Detail

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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
579780206	MCCORMICK & CO INC/MD	5,297.000	139.24	139.24	266,799.56	266,799.56	737,554.28	737,554.28	0.08	470,754.72	470,754.72
580135101	MCDONALD'S CORP	33,533.000	177.57	177.57	1,805,559.72	1,805,559.72	5,954,454.81	5,954,454.81	0.65	4,148,895.09	4,148,895.09
58155Q103	MCKESSON CORP	8,499.000	110.47	110.47	826,147.61	826,147.61	938,884.53	938,884.53	0.10	112,736.92	112,736.92
58933Y105	MERCK & CO INC	113,112.000	76.41	76.41	3,693,937.67	3,693,937.67	8,642,887.92	8,642,887.92	0.94	4,948,950.25	4,948,950.25
59156R108	METL FE NC	42,926.000	41.06	41.06	1,542,607.21	1,542,607.21	1,762,541.56	1,762,541.56	0.19	219,934.35	219,934.35
592688105	METTLER-TOLEDO INTERNATIONAL I	1,089.000	565.58	565.58	439,401.04	439,401.04	615,916.62	615,916.62	0.07	176,515.58	176,515.58
594918104	MICROSOFT CORP	336,194.000	101.57	101.57	10,096,819.71	10,096,819.71	34,147,224.58	34,147,224.58	3.72	24,050,404.87	24,050,404.87
595017104	MICROCHIP TECHNOLOGY INC	10,288.000	71.92	71.92	447,402.81	447,402.81	739,912.96	739,912.96	0.08	292,510.15	292,510.15
595112103	MICRON TECHNOLOGY INC	48,722.000	31.73	31.73	708,037.31	708,037.31	1,545,949.06	1,545,949.06	0.17	837,911.75	837,911.75
59522J103	MID-AMERICA APARTMENT COMMUNIT	4,952.000	95.70	95.70	440,217.51	440,217.51	473,906.40	473,906.40	0.05	33,688.89	33,688.89
608190104	MOHAWK INDUSTR ES NC	2,743.000	116.96	116.96	432,140.96	432,140.96	320,821.28	320,821.28	0.03	-111,319.68	-111,319.68
60871R209	MOLSON COORS BREW NG CO	8,147.000	56.16	56.16	523,537.59	523,537.59	457,535.52	457,535.52	0.05	-66,002.07	-66,002.07
609207105	MONDELEZ NTERNATIONAL INC	63,239.000	40.03	40.03	1,661,125.43	1,661,125.43	2,531,457.17	2,531,457.17	0.28	870,331.74	870,331.74
61174X109	MONSTER BEVERAGE CORP	17,318.000	49.22	49.22	625,799.26	625,799.26	852,391.96	852,391.96	0.09	226,592.70	226,592.70
615369105	MOODY'S CORP	7,251.000	140.04	140.04	454,469.83	454,469.83	1,015,430.04	1,015,430.04	0.11	560,960.21	560,960.21
617446448	MORGAN STANLEY	56,866.000	39.65	39.65	1,445,427.59	1,445,427.59	2,254,736.90	2,254,736.90	0.25	809,309.31	809,309.31
61945C103	MOSAIC CO/THE	15,426.000	29.21	29.21	694,702.07	694,702.07	450,593.46	450,593.46	0.05	-244,108.61	-244,108.61
620076307	MOTOROLA SOLUTIONS NC	7,113.000	115.04	115.04	350,012.30	350,012.30	818,279.52	818,279.52	0.09	468,267.22	468,267.22
629377508	NRG ENERGY NC	12,611.000	39.60	39.60	267,051.27	267,051.27	499,395.60	499,395.60	0.05	232,344.33	232,344.33
631103108	NASDAQ NC	4,992.000	81.57	81.57	227,477.57	227,477.57	407,197.44	407,197.44	0.04	179,719.87	179,719.87
637071101	NATIONAL OILWELL VARCO NC	16,676.000	25.70	25.70	657,530.46	657,530.46	428,573.20	428,573.20	0.05	-228,957.26	-228,957.26
640268108	NEKTAR THERAPEUTICS	7,529.000	32.87	32.87	750,189.31	750,189.31	247,478.23	247,478.23	0.03	-502,711.08	-502,711.08
64110D104	NETAPP INC	10,957.000	59.67	59.67	458,415.65	458,415.65	653,804.19	653,804.19	0.07	195,388.54	195,388.54
64110L106	NETFLIX INC	18,969.000	267.66	267.66	1,186,765.60	1,186,765.60	5,077,242.54	5,077,242.54	0.55	3,890,476.94	3,890,476.94
651229106	NEWELL BRANDS NC	18,681.000	18.59	18.59	636,298.57	636,298.57	347,279.79	347,279.79	0.04	-289,018.78	-289,018.78
651290108	NEWFIELD EXPLORATION CO	8,715.000	14.66	14.66	280,544.40	280,544.40	127,761.90	127,761.90	0.01	-152,782.50	-152,782.50
651639106	NEWMONT MINING CORP	23,170.000	34.65	34.65	698,921.12	698,921.12	802,840.50	802,840.50	0.09	103,919.38	103,919.38
65249B109	NEWS CORP	16,756.000	11.35	11.35	193,670.80	193,670.80	190,180.60	190,180.60	0.02	-3,490.20	-3,490.20
65249B208	NEWS CORP	5,384.000	11.55	11.55	76,311.12	76,311.12	62,185.20	62,185.20	0.01	-14,125.92	-14,125.92
65339F101	NEXTERA ENERGY NC	20,790.000	173.82	173.82	1,334,285.61	1,334,285.61	3,613,717.80	3,613,717.80	0.39	2,279,432.19	2,279,432.19
654106103	NIKE INC	55,376.000	74.14	74.14	1,297,016.53	1,297,016.53	4,105,576.64	4,105,576.64	0.45	2,808,560.11	2,808,560.11
65473P105	NISOURCE INC	15,802.000	25.35	25.35	234,033.62	234,033.62	400,580.70	400,580.70	0.04	166,547.08	166,547.08
655044105	NOBLE ENERGY NC	20,870.000	18.76	18.76	711,660.58	711,660.58	391,521.20	391,521.20	0.04	-320,139.38	-320,139.38
655664100	NORDSTROM NC	4,949.000	46.61	46.61	234,116.29	234,116.29	230,672.89	230,672.89	0.03	-3,443.40	-3,443.40
655844108	NORFOLK SOUTHERN CORP	11,847.000	149.54	149.54	572,870.65	572,870.65	1,771,600.38	1,771,600.38	0.19	1,198,729.73	1,198,729.73
665859104	NORTHERN TRUST CORP	9,630.000	83.59	83.59	607,853.41	607,853.41	804,971.70	804,971.70	0.09	197,118.29	197,118.29
666807102	NORTHROP GRUMMAN CORP	7,552.000	244.90	244.90	708,054.74	708,054.74	1,849,484.80	1,849,484.80	0.20	1,141,430.06	1,141,430.06
670346105	NUCOR CORP	13,656.000	51.81	51.81	579,788.59	579,788.59	707,517.36	707,517.36	0.08	127,728.77	127,728.77
67066G104	NVIDIA CORP	26,534.000	133.50	133.50	837,925.80	837,925.80	3,542,289.00	3,542,289.00	0.39	2,704,363.20	2,704,363.20
67103H107	O'REILLY AUTOMOTIVE INC	3,484.000	344.33	344.33	352,244.78	352,244.78	1,199,645.72	1,199,645.72	0.13	847,400.94	847,400.94
674599105	OCCIDENTAL PETROLEUM CORP	32,842.000	61.38	61.38	1,460,882.69	1,460,882.69	2,015,841.96	2,015,841.96	0.22	554,959.27	554,959.27
681919106	OMNICOM GROUP NC	9,748.000	73.24	73.24	434,461.52	434,461.52	713,943.52	713,943.52	0.08	279,482.00	279,482.00
682680103	ONEOK INC	17,893.000	53.95	53.95	658,377.41	658,377.41	965,327.35	965,327.35	0.11	306,949.94	306,949.94
68389X105	ORACLE CORP	117,007.000	45.15	45.15	2,583,306.97	2,583,306.97	5,282,866.05	5,282,866.05	0.58	2,699,559.08	2,699,559.08



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69331C108	PG&E CORP	22,561.000	23.75	23.75	957,911.43	957,911.43	535,823.75	535,823.75	0.06	-422,087.68	-422,087.68
693475105	PNC F NANCIAL SERVICES GROUP I	20,071.000	116.91	116.91	2,250,840.31	2,250,840.31	2,346,500.61	2,346,500.61	0.26	95,660.30	95,660.30
693506107	PPG INDUSTRIES INC	10,435.000	102.23	102.23	535,731.76	535,731.76	1,066,770.05	1,066,770.05	0.12	531,038.29	531,038.29
69351T106	PPL CORP	31,327.000	28.33	28.33	927,847.69	927,847.69	887,493.91	887,493.91	0.10	-40,353.78	-40,353.78
693656100	PVH CORP	3,294.000	92.95	92.95	359,005.70	359,005.70	306,177.30	306,177.30	0.03	-52,828.40	-52,828.40
693718108	PACCAR INC	15,200.000	57.14	57.14	349,216.72	349,216.72	868,528.00	868,528.00	0.09	519,311.28	519,311.28
695156109	PACKAGING CORP OF AMERICA	4,110.000	83.46	83.46	478,315.03	478,315.03	343,020.60	343,020.60	0.04	-135,294.43	-135,294.43
701094104	PARKER-HANNIFIN CORP	5,757.000	149.14	149.14	375,716.02	375,716.02	858,598.98	858,598.98	0.09	482,882.96	482,882.96
704326107	PAYCHEX INC	13,901.000	65.15	65.15	534,991.21	534,991.21	905,650.15	905,650.15	0.10	370,658.94	370,658.94
70450Y103	PAYPAL HOLDINGS INC	51,257.000	84.09	84.09	1,437,066.38	1,437,066.38	4,310,201.13	4,310,201.13	0.47	2,873,134.75	2,873,134.75
712704105	PEOPLE'S UNITED FINANCIAL INC	16,418.000	14.43	14.43	266,777.31	266,777.31	236,911.74	236,911.74	0.03	-29,865.57	-29,865.57
713448108	PEPSICO INC	61,401.000	110.48	110.48	3,255,255.34	3,255,255.34	6,783,582.48	6,783,582.48	0.74	3,528,327.14	3,528,327.14
714046109	PERKINELMER INC	4,839.000	78.55	78.55	183,958.13	183,958.13	380,103.45	380,103.45	0.04	196,145.32	196,145.32
717081103	PFIZER INC	251,440.000	43.65	43.65	5,058,468.09	5,058,468.09	10,975,356.00	10,975,356.00	1.20	5,916,887.91	5,916,887.91
718172109	PHILIP MORRIS INTERNATIONAL INC	67,619.000	66.76	66.76	2,949,583.77	2,949,583.77	4,514,244.44	4,514,244.44	0.49	1,564,660.67	1,564,660.67
718546104	PHILLIPS 66	18,453.000	86.15	86.15	806,501.41	806,501.41	1,589,725.95	1,589,725.95	0.17	783,224.54	783,224.54
723484101	PINNACLE WEST CAPITAL CORP	4,875.000	85.20	85.20	253,778.20	253,778.20	415,350.00	415,350.00	0.05	161,571.80	161,571.80
723787107	PIONEER NATURAL RESOURCES CO	7,415.000	131.52	131.52	819,825.60	819,825.60	975,220.80	975,220.80	0.11	155,395.20	155,395.20
74144T108	T ROWE PRICE GROUP INC	10,468.000	92.32	92.32	668,823.38	668,823.38	966,405.76	966,405.76	0.11	297,582.38	297,582.38
74251V102	PRINCIPAL FINANCIAL GROUP INC	11,450.000	44.17	44.17	404,819.85	404,819.85	505,746.50	505,746.50	0.06	100,926.65	100,926.65
742718109	PROCTER & GAMBLE CO/THE	108,372.000	91.92	91.92	4,968,428.67	4,968,428.67	9,961,554.24	9,961,554.24	1.09	4,993,125.57	4,993,125.57
743315103	PROGRESSIVE CORP/THE	25,364.000	60.33	60.33	543,154.04	543,154.04	1,530,210.12	1,530,210.12	0.17	987,056.08	987,056.08
74340W103	PROLOGIS INC	27,383.000	58.72	58.72	1,053,557.28	1,053,557.28	1,607,929.76	1,607,929.76	0.18	554,372.48	554,372.48
744320102	PRUDENTIAL FINANCIAL INC	17,965.000	81.55	81.55	1,138,884.06	1,138,884.06	1,465,045.75	1,465,045.75	0.16	326,161.69	326,161.69
744573106	PUBLIC SERVICE ENTERPRISE GROUP	21,986.000	52.05	52.05	541,596.04	541,596.04	1,144,371.30	1,144,371.30	0.12	602,775.26	602,775.26
74460D109	PUBLIC STORAGE	6,523.000	202.41	202.41	1,033,415.13	1,033,415.13	1,320,320.43	1,320,320.43	0.14	286,905.30	286,905.30
745867101	PULTEGROUP INC	11,240.000	25.99	25.99	360,964.27	360,964.27	292,127.60	292,127.60	0.03	-68,836.67	-68,836.67
74736K101	QORVO INC	5,433.000	60.73	60.73	395,253.76	395,253.76	329,946.09	329,946.09	0.04	-65,307.67	-65,307.67
747525103	QUALCOMM INC	52,727.000	56.91	56.91	2,184,765.90	2,184,765.90	3,000,693.57	3,000,693.57	0.33	815,927.67	815,927.67
74762E102	QUANTA SERVICES INC	6,352.000	30.10	30.10	139,374.70	139,374.70	191,195.20	191,195.20	0.02	51,820.50	51,820.50
74834L100	QUEST DIAGNOSTICS INC	5,919.000	83.27	83.27	368,010.96	368,010.96	492,875.13	492,875.13	0.05	124,864.17	124,864.17
751212101	RALPH LAUREN CORP	2,373.000	103.46	103.46	294,422.98	294,422.98	245,510.58	245,510.58	0.03	-48,912.40	-48,912.40
754730109	RAYMOND JAMES FINANCIAL INC	5,609.000	74.41	74.41	441,110.60	441,110.60	417,365.69	417,365.69	0.05	-23,744.91	-23,744.91
755111507	RAYTHEON CO	12,379.000	153.35	153.35	870,912.18	870,912.18	1,898,319.65	1,898,319.65	0.21	1,027,407.47	1,027,407.47
756109104	REALTY INCOME CORP	12,837.000	63.04	63.04	656,159.58	656,159.58	809,244.48	809,244.48	0.09	153,084.90	153,084.90
756577102	RED HAT INC	7,689.000	175.64	175.64	426,334.55	426,334.55	1,350,495.96	1,350,495.96	0.15	924,161.41	924,161.41
758849103	REGENCY CENTERS CORP	7,370.000	58.68	58.68	492,035.34	492,035.34	432,471.60	432,471.60	0.05	-59,563.74	-59,563.74
75886F107	REGENERON PHARMACEUTICALS INC	3,376.000	373.50	373.50	1,100,464.12	1,100,464.12	1,260,936.00	1,260,936.00	0.14	160,471.88	160,471.88
7591EP100	REGIONS FINANCIAL CORP	44,972.000	13.38	13.38	454,345.91	454,345.91	601,725.36	601,725.36	0.07	147,379.45	147,379.45
760759100	REPUBLIC SERVICES INC	9,459.000	72.09	72.09	377,897.99	377,897.99	681,899.31	681,899.31	0.07	304,001.32	304,001.32
761152107	RESMED INC	6,198.000	113.87	113.87	662,985.37	662,985.37	705,766.26	705,766.26	0.08	42,780.89	42,780.89
76118Y104	RESIDEO TECHNOLOGIES INC	0.667	20.55	20.55	7.04	7.04	13.71	13.71	0.00	6.67	6.67
770323103	ROBERT HALF INTERNATIONAL INC	5,284.000	57.20	57.20	172,462.88	172,462.88	302,244.80	302,244.80	0.03	129,781.92	129,781.92
773903109	ROCKWELL AUTOMATION INC	5,250.000	150.48	150.48	447,730.54	447,730.54	790,020.00	790,020.00	0.09	342,289.46	342,289.46



Asset Detail

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775711104	ROLLINS INC	6,407.000	36.10	36.10	257,290.27	257,290.27	231,292.70	231,292.70	0.03	-25,997.57	-25,997.57
776696106	ROPER TECHNOLOG ES NC	4,499.000	266.52	266.52	445,089.69	445,089.69	1,199,073.48	1,199,073.48	0.13	753,983.79	753,983.79
778296103	ROSS STORES NC	16,241.000	83.20	83.20	415,727.71	415,727.71	1,351,251.20	1,351,251.20	0.15	935,523.49	935,523.49
78409V104	S&P GLOBAL INC	10,914.000	169.94	169.94	641,922.66	641,922.66	1,854,725.16	1,854,725.16	0.20	1,212,802.50	1,212,802.50
78410G104	SBA COMMUNICATIONS CORP	4,929.000	161.89	161.89	744,708.21	744,708.21	797,955.81	797,955.81	0.09	53,247.60	53,247.60
78440X101	SL GREEN REALTY CORP	3,709.000	79.08	79.08	463,734.61	463,734.61	293,307.72	293,307.72	0.03	-170,426.89	-170,426.89
78486Q101	SVB FINANCIAL GROUP	2,316.000	189.92	189.92	727,532.32	727,532.32	439,854.72	439,854.72	0.05	-287,677.60	-287,677.60
79466L302	SALESFORCE.COM INC	33,276.000	136.97	136.97	2,111,584.66	2,111,584.66	4,557,813.72	4,557,813.72	0.50	2,446,229.06	2,446,229.06
80589M102	SCANA CORP	6,204.000	47.78	47.78	264,845.48	264,845.48	296,427.12	296,427.12	0.03	31,581.64	31,581.64
806407102	HENRY SCHEIN NC	6,631.000	78.52	78.52	483,019.87	483,019.87	520,666.12	520,666.12	0.06	37,646.25	37,646.25
806857108	SCHLUMBERGER LTD	60,236.000	36.08	36.08	2,999,438.06	2,999,438.06	2,173,314.88	2,173,314.88	0.24	-826,123.18	-826,123.18
808513105	CHARLES SCHWAB CORP/THE	52,281.000	41.53	41.53	1,246,209.22	1,246,209.22	2,171,229.93	2,171,229.93	0.24	925,020.71	925,020.71
81211K100	SEALED AIR CORP	6,826.000	34.84	34.84	179,447.13	179,447.13	237,817.84	237,817.84	0.03	58,370.71	58,370.71
816851109	SEMPRA ENERGY	11,904.000	108.19	108.19	830,694.63	830,694.63	1,287,893.76	1,287,893.76	0.14	457,199.13	457,199.13
824348106	SHERWIN-W LLIAMS CO/THE	3,584.000	393.46	393.46	549,975.39	549,975.39	1,410,160.64	1,410,160.64	0.15	860,185.25	860,185.25
828806109	SIMON PROPERTY GROUP INC	13,454.000	167.99	167.99	1,378,927.37	1,378,927.37	2,260,137.46	2,260,137.46	0.25	881,210.09	881,210.09
83088M102	SKYWORKS SOLUTIONS INC	7,722.000	67.02	67.02	664,561.09	664,561.09	517,528.44	517,528.44	0.06	-147,032.65	-147,032.65
831865209	AO SMITH CORP	6,259.000	42.70	42.70	364,195.73	364,195.73	267,259.30	267,259.30	0.03	-96,936.43	-96,936.43
832696405	JM SMUCKER CO/THE	4,948.000	93.49	93.49	410,811.68	410,811.68	462,588.52	462,588.52	0.05	51,776.84	51,776.84
833034101	SNAP-ON NC	2,422.000	145.29	145.29	183,152.55	183,152.55	351,892.38	351,892.38	0.04	168,739.83	168,739.83
842587107	SOUTHERN CO/THE	44,755.000	43.92	43.92	1,606,982.30	1,606,982.30	1,965,639.60	1,965,639.60	0.21	358,657.30	358,657.30
844741108	SOUTHWEST A RLINES CO	22,013.000	46.48	46.48	375,005.33	375,005.33	1,023,164.24	1,023,164.24	0.11	648,158.91	648,158.91
854502101	STANLEY BLACK & DECKER INC	6,571.000	119.74	119.74	402,869.42	402,869.42	786,811.54	786,811.54	0.09	383,942.12	383,942.12
855244109	STARBUCKS CORP	53,964.000	64.40	64.40	1,661,222.05	1,661,222.05	3,475,281.60	3,475,281.60	0.38	1,814,059.55	1,814,059.55
857477103	STATE STREET CORP	16,509.000	63.07	63.07	861,160.60	861,160.60	1,041,222.63	1,041,222.63	0.11	180,062.03	180,062.03
863667101	STRYKER CORP	13,509.000	156.75	156.75	1,141,067.06	1,141,067.06	2,117,535.75	2,117,535.75	0.23	976,468.69	976,468.69
867914103	SUNTRUST BANKS INC	19,543.000	50.44	50.44	608,943.20	608,943.20	985,748.92	985,748.92	0.11	376,805.72	376,805.72
871503108	SYMANTEC CORP	27,790.000	18.90	18.90	569,924.35	569,924.35	525,092.05	525,092.05	0.06	-44,832.30	-44,832.30
871607107	SYNOPSIS INC	6,493.000	84.24	84.24	482,548.64	482,548.64	546,970.32	546,970.32	0.06	64,421.68	64,421.68
87165B103	SYNCHRONY FINANCIAL	28,762.000	23.46	23.46	893,742.14	893,742.14	674,756.52	674,756.52	0.07	-218,985.62	-218,985.62
871829107	SYSCO CORP	20,801.000	62.66	62.66	712,053.12	712,053.12	1,303,390.66	1,303,390.66	0.14	591,337.54	591,337.54
872540109	TJX COS NC/THE	53,830.000	44.74	44.74	1,095,286.19	1,095,286.19	2,408,354.20	2,408,354.20	0.26	1,313,068.01	1,313,068.01
874054109	TAKE-TWO INTERACTIVE SOFTWARE	4,953.000	102.94	102.94	522,302.28	522,302.28	509,861.82	509,861.82	0.06	-12,440.46	-12,440.46
876030107	TAPESTRY INC	12,606.000	33.75	33.75	640,076.72	640,076.72	425,452.50	425,452.50	0.05	-214,624.22	-214,624.22
87612E106	TARGET CORP	22,699.000	66.09	66.09	1,419,962.51	1,419,962.51	1,500,176.91	1,500,176.91	0.16	80,214.40	80,214.40
882508104	TEXAS INSTRUMENTS NC	41,782.000	94.50	94.50	1,468,086.81	1,468,086.81	3,948,399.00	3,948,399.00	0.43	2,480,312.19	2,480,312.19
883203101	TEXTRON INC	10,568.000	45.99	45.99	290,316.76	290,316.76	486,022.32	486,022.32	0.05	195,705.56	195,705.56
883556102	THERMO FISHER SCIENT FIC NC	17,511.000	223.79	223.79	1,667,842.82	1,667,842.82	3,918,786.69	3,918,786.69	0.43	2,250,943.87	2,250,943.87
88579Y101	3M CO	25,328.000	190.54	190.54	1,972,681.89	1,972,681.89	4,825,997.12	4,825,997.12	0.53	2,853,315.23	2,853,315.23
886547108	T FFANY & CO	4,719.000	80.51	80.51	331,039.22	331,039.22	379,926.69	379,926.69	0.04	48,887.47	48,887.47
891027104	TORCHMARK CORP	4,464.000	74.53	74.53	138,879.45	138,879.45	332,701.92	332,701.92	0.04	193,822.47	193,822.47
891906109	TOTAL SYSTEM SERVICES NC	7,301.000	81.29	81.29	286,791.29	286,791.29	593,498.29	593,498.29	0.06	306,707.00	306,707.00
892356106	TRACTOR SUPPLY CO	5,310.000	83.44	83.44	407,561.98	407,561.98	443,066.40	443,066.40	0.05	35,504.42	35,504.42
893641100	TRANSDIGM GROUP NC	2,111.000	340.06	340.06	553,212.92	553,212.92	717,866.66	717,866.66	0.08	164,653.74	164,653.74



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89417E109	TRAVELERS COS NC/THE	11,522.000	119.75	119.75	678,500.28	678,500.28	1,379,759.50	1,379,759.50	0.15	701,259.22	701,259.22
896945201	TRIPADVISOR INC	4,454.000	53.94	53.94	210,553.49	210,553.49	240,248.76	240,248.76	0.03	29,695.27	29,695.27
90130A101	TWENTY-F RST CENTURY FOX INC	45,976.000	48.12	48.12	811,447.69	811,447.69	2,212,365.12	2,212,365.12	0.24	1,400,917.43	1,400,917.43
90130A200	TWENTY-F RST CENTURY FOX INC	21,188.000	47.78	47.78	621,923.89	621,923.89	1,012,362.64	1,012,362.64	0.11	390,438.75	390,438.75
90184L102	TWITTER INC	31,457.000	28.74	28.74	1,317,195.19	1,317,195.19	904,074.18	904,074.18	0.10	-413,121.01	-413,121.01
902494103	TYSON FOODS INC	12,836.000	53.40	53.40	392,625.74	392,625.74	685,442.40	685,442.40	0.07	292,816.66	292,816.66
902653104	UDR INC	11,986.000	39.62	39.62	454,857.22	454,857.22	474,885.32	474,885.32	0.05	20,028.10	20,028.10
902973304	US BANCORP	66,079.000	45.70	45.70	2,070,953.99	2,070,953.99	3,019,810.30	3,019,810.30	0.33	948,856.31	948,856.31
90384S303	ULTA BEAUTY INC	2,451.000	244.84	244.84	513,294.06	513,294.06	600,102.84	600,102.84	0.07	86,808.78	86,808.78
904311107	UNDER ARMOUR INC	8,161.000	17.67	17.67	241,334.06	241,334.06	144,204.87	144,204.87	0.02	-97,129.19	-97,129.19
904311206	UNDER ARMOUR INC	8,367.000	16.17	16.17	240,739.18	240,739.18	135,294.39	135,294.39	0.01	-105,444.79	-105,444.79
907818108	UNION PACIFIC CORP	32,049.000	138.23	138.23	1,160,192.43	1,160,192.43	4,430,133.27	4,430,133.27	0.48	3,269,940.84	3,269,940.84
910047109	UNITED CONT NENTAL HOLDINGS IN	9,955.000	83.73	83.73	581,206.82	581,206.82	833,532.15	833,532.15	0.09	252,325.33	252,325.33
911312106	UNITED PARCEL SERVICE INC	30,240.000	97.53	97.53	2,322,062.82	2,322,062.82	2,949,307.20	2,949,307.20	0.32	627,244.38	627,244.38
911363109	UNITED RENTALS INC	3,528.000	102.53	102.53	361,136.60	361,136.60	361,725.84	361,725.84	0.04	589.24	589.24
913017109	UNITED TECHNOLOG ES CORP	35,302.409	106.48	106.48	2,027,966.25	2,027,966.25	3,759,000.51	3,759,000.51	0.41	1,731,034.26	1,731,034.26
91324P102	UNITEDHEALTH GROUP NC	41,847.000	249.12	249.12	2,772,112.55	2,772,112.55	10,424,924.64	10,424,924.64	1.14	7,652,812.09	7,652,812.09
913903100	UNIVERSAL HEALTH SERVICES INC	3,708.000	116.56	116.56	422,926.75	422,926.75	432,204.48	432,204.48	0.05	9,277.73	9,277.73
91529Y106	UNUM GROUP	9,515.000	29.38	29.38	249,737.51	249,737.51	279,550.70	279,550.70	0.03	29,813.19	29,813.19
918204108	VF CORP	14,153.000	71.34	71.34	772,659.68	772,659.68	1,009,675.02	1,009,675.02	0.11	237,015.34	237,015.34
91913Y100	VALERO ENERGY CORP	18,457.000	74.97	74.97	564,506.92	564,506.92	1,383,721.29	1,383,721.29	0.15	819,214.37	819,214.37
92220P105	VARIAN MEDICAL SYSTEMS INC	3,963.000	113.31	113.31	244,728.38	244,728.38	449,047.53	449,047.53	0.05	204,319.15	204,319.15
92276F100	VENTAS INC	15,506.000	58.59	58.59	802,086.45	802,086.45	908,496.54	908,496.54	0.10	106,410.09	106,410.09
92343E102	VERISIGN INC	4,627.000	148.29	148.29	338,370.95	338,370.95	686,137.83	686,137.83	0.07	347,766.88	347,766.88
92343V104	VERIZON COMMUNICATIONS INC	179,735.000	56.22	56.22	6,676,247.21	6,676,247.21	10,104,701.70	10,104,701.70	1.10	3,428,454.49	3,428,454.49
92345Y106	VERISK ANALYTICS INC	7,161.000	109.04	109.04	563,873.52	563,873.52	780,835.44	780,835.44	0.09	216,961.92	216,961.92
92532F100	VERTEX PHARMACEUTICALS INC	11,116.000	165.71	165.71	999,659.04	999,659.04	1,842,032.36	1,842,032.36	0.20	842,373.32	842,373.32
92553P201	VIACOM INC	15,374.000	25.70	25.70	723,539.82	723,539.82	395,111.80	395,111.80	0.04	-328,428.02	-328,428.02
92826C839	VISA INC	76,437.000	131.94	131.94	3,020,431.14	3,020,431.14	10,085,097.78	10,085,097.78	1.10	7,064,666.64	7,064,666.64
929042109	VORNADO REALTY TRUST	7,532.000	62.03	62.03	498,779.33	498,779.33	467,209.96	467,209.96	0.05	-31,569.37	-31,569.37
929160109	VULCAN MATERIALS CO	5,744.000	98.80	98.80	342,449.58	342,449.58	567,507.20	567,507.20	0.06	225,057.62	225,057.62
92939U106	WEC ENERGY GROUP NC	13,725.000	69.26	69.26	508,776.99	508,776.99	950,593.50	950,593.50	0.10	441,816.51	441,816.51
931142103	WALMART INC	61,923.000	93.15	93.15	3,506,831.69	3,506,831.69	5,768,127.45	5,768,127.45	0.63	2,261,295.76	2,261,295.76
931427108	WALGREENS BOOTS ALLIANCE NC	34,969.000	68.33	68.33	1,922,334.64	1,922,334.64	2,389,431.77	2,389,431.77	0.26	467,097.13	467,097.13
94106L109	WASTE MANAGEMENT INC	17,062.000	88.99	88.99	623,066.97	623,066.97	1,518,347.38	1,518,347.38	0.17	895,280.41	895,280.41
941848103	WATERS CORP	3,295.000	188.65	188.65	292,438.49	292,438.49	621,601.75	621,601.75	0.07	329,163.26	329,163.26
94946T106	WELL CARE HEALTH PLANS NC	2,175.000	236.09	236.09	659,168.22	659,168.22	513,495.75	513,495.75	0.06	-145,672.47	-145,672.47
949746101	WELLS FARGO & CO	184,281.000	46.08	46.08	6,452,594.24	6,452,594.24	8,491,668.48	8,491,668.48	0.93	2,039,074.24	2,039,074.24
95040Q104	WELLTOWER INC	16,340.000	69.41	69.41	982,806.77	982,806.77	1,134,159.40	1,134,159.40	0.12	151,352.63	151,352.63
958102105	WESTERN DIGITAL CORP	12,589.000	36.97	36.97	551,817.90	551,817.90	465,415.33	465,415.33	0.05	-86,402.57	-86,402.57
959802109	WESTERN UNION CO/THE	19,261.000	17.06	17.06	278,164.17	278,164.17	328,592.66	328,592.66	0.04	50,428.49	50,428.49
96145D105	WESTROCK CO	11,029.000	37.76	37.76	461,160.72	461,160.72	416,455.04	416,455.04	0.05	-44,705.68	-44,705.68
962166104	WEYERHAEUSER CO	32,589.000	21.86	21.86	861,298.69	861,298.69	712,395.54	712,395.54	0.08	-148,903.15	-148,903.15
963320106	WH RLPOL CORP	2,776.000	106.87	106.87	215,939.96	215,939.96	296,671.12	296,671.12	0.03	80,731.16	80,731.16



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969457100	WLLIAMS COS NC/THE	52,656.000	22.05	22.05	1,427,111.33	1,427,111.33	1,161,064.80	1,161,064.80	0.13	-266,046.53	-266,046.53
983134107	WYNN RESORTS LTD	4,257.000	98.91	98.91	459,093.32	459,093.32	421,059.87	421,059.87	0.05	-38,033.45	-38,033.45
98389B100	XCEL ENERGY INC	22,359.000	49.27	49.27	558,555.26	558,555.26	1,101,627.93	1,101,627.93	0.12	543,072.67	543,072.67
983919101	XILINX INC	11,007.000	85.17	85.17	456,903.30	456,903.30	937,466.19	937,466.19	0.10	480,562.89	480,562.89
984121608	XEROX CORP	9,017.000	19.76	19.76	213,398.07	213,398.07	178,175.92	178,175.92	0.02	-35,222.15	-35,222.15
98419M100	XYLEM NC/NY	7,817.000	66.72	66.72	236,011.21	236,011.21	521,550.24	521,550.24	0.06	285,539.03	285,539.03
988498101	YUM! BRANDS INC	13,585.000	91.92	91.92	517,225.68	517,225.68	1,248,733.20	1,248,733.20	0.14	731,507.52	731,507.52
98956P102	ZMMER BIOMET HOLDINGS INC	8,873.000	103.72	103.72	783,834.53	783,834.53	920,307.56	920,307.56	0.10	136,473.03	136,473.03
989701107	ZIONS BANCORP NA	8,360.000	40.74	40.74	199,060.67	199,060.67	340,586.40	340,586.40	0.04	141,525.73	141,525.73
98978V103	ZOETIS INC	20,899.000	85.54	85.54	751,894.30	751,894.30	1,787,700.46	1,787,700.46	0.19	1,035,806.16	1,035,806.16
G0176J109	ALLEGION PLC	4,135.000	79.71	79.71	161,611.76	161,611.76	329,600.85	329,600.85	0.04	167,989.09	167,989.09
G0177J108	ALLERGAN PLC	13,791.000	133.66	133.66	3,051,675.69	3,051,675.69	1,843,305.06	1,843,305.06	0.20	-1,208,370.63	-1,208,370.63
G0408V102	AON PLC	10,476.000	145.36	145.36	651,856.54	651,856.54	1,522,791.36	1,522,791.36	0.17	870,934.82	870,934.82
G1151C101	ACCENTURE PLC	27,728.000	141.01	141.01	2,015,978.24	2,015,978.24	3,909,925.28	3,909,925.28	0.43	1,893,947.04	1,893,947.04
G29183103	EATON CORP PLC	18,852.000	68.66	68.66	986,458.51	986,458.51	1,294,378.32	1,294,378.32	0.14	307,919.81	307,919.81
G3223R108	EVEREST RE GROUP LTD	1,768.000	217.76	217.76	449,845.53	449,845.53	384,999.68	384,999.68	0.04	-64,845.85	-64,845.85
G47567105	IHS MARKIT LTD	15,602.000	47.97	47.97	739,044.77	739,044.77	748,427.94	748,427.94	0.08	9,383.17	9,383.17
G47791101	INGERSOLL-RAND PLC	10,686.000	91.23	91.23	456,687.95	456,687.95	974,883.78	974,883.78	0.11	518,195.83	518,195.83
G491BT108	INVESCO LTD	17,892.000	16.74	16.74	388,913.25	388,913.25	299,512.08	299,512.08	0.03	-89,401.17	-89,401.17
G51502105	JOHNSON CONTROLS INTERNATIONAL	40,195.000	29.65	29.65	1,513,982.32	1,513,982.32	1,191,781.75	1,191,781.75	0.13	-322,200.57	-322,200.57
G5494J103	LINDE PLC	23,970.000	156.04	156.04	2,536,870.39	2,536,870.39	3,740,278.80	3,740,278.80	0.41	1,203,408.41	1,203,408.41
G5960L103	MEDTRONIC PLC	58,420.000	90.96	90.96	4,409,365.56	4,409,365.56	5,313,883.20	5,313,883.20	0.58	904,517.64	904,517.64
G60754101	MICHAEL KORS HOLDINGS LTD	6,535.000	37.92	37.92	454,535.32	454,535.32	247,807.20	247,807.20	0.03	-206,728.12	-206,728.12
G6095L109	APTIV PLC	11,461.000	61.57	61.57	466,051.96	466,051.96	705,653.77	705,653.77	0.08	239,601.81	239,601.81
G6518L108	NIELSEN HOLD NGS PLC	15,441.000	23.33	23.33	611,721.36	611,721.36	360,238.53	360,238.53	0.04	-251,482.83	-251,482.83
G66721104	NORWEGIAN CRUISE LINE HOLD NGS	9,569.000	42.39	42.39	508,495.32	508,495.32	405,629.91	405,629.91	0.04	-102,865.41	-102,865.41
G7945M107	SEAGATE TECHNOLOGY PLC	11,329.000	38.59	38.59	314,043.45	314,043.45	437,186.11	437,186.11	0.05	123,142.66	123,142.66
G7S00T104	PENTA R PLC	6,947.000	37.78	37.78	189,933.46	189,933.46	262,457.66	262,457.66	0.03	72,524.20	72,524.20
G87110105	TECHNIPFMC PLC	18,507.000	19.58	19.58	623,275.78	623,275.78	362,367.06	362,367.06	0.04	-260,908.72	-260,908.72
G96629103	WLLIS TOWERS WATSON PLC	5,652.000	151.86	151.86	641,358.18	641,358.18	858,312.72	858,312.72	0.09	216,954.54	216,954.54
G97822103	PERRIGO CO PLC	5,437.000	38.75	38.75	828,054.31	828,054.31	210,683.75	210,683.75	0.02	-617,370.56	-617,370.56
H1467J104	CHUBB LTD	20,044.000	129.18	129.18	1,761,444.33	1,761,444.33	2,589,283.92	2,589,283.92	0.28	827,839.59	827,839.59
H2906T109	GARM N LTD	5,256.000	63.32	63.32	239,902.00	239,902.00	332,809.92	332,809.92	0.04	92,907.92	92,907.92
H84989104	TE CONNECTIVITY LTD	14,921.000	75.63	75.63	626,308.50	626,308.50	1,128,475.23	1,128,475.23	0.12	502,166.73	502,166.73
N53745100	LYONDELLBASELL INDUSTR ES NV	13,685.000	83.16	83.16	854,350.08	854,350.08	1,138,044.60	1,138,044.60	0.12	283,694.52	283,694.52
N59465109	MYLAN NV	22,429.000	27.40	27.40	1,179,383.61	1,179,383.61	614,554.60	614,554.60	0.07	-564,829.01	-564,829.01
V7780T103	ROYAL CARIBBEAN CRUISES LTD	7,455.000	97.79	97.79	598,329.07	598,329.07	729,024.45	729,024.45	0.08	130,695.38	130,695.38



Asset Detail

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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
Grand Total						234,010,220.86		225,970,051.99	100.00		-8,040,168.87
CASH & CASH EQUIVALENTS						8,748,474.29		8,748,474.29	3.87		0.00
U.S. DOLLAR					8,748,474.29	8,748,474.29	8,748,474.29	8,748,474.29	3.87	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	8,267,447.800	1.00	1.00	8,267,447.80	8,267,447.80	8,267,447.80	8,267,447.80	3.66	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	470,103.73	470,103.73	470,103.73	470,103.73	0.21	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	65,248.52	65,248.52	65,248.52	65,248.52	0.03	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-1,927.46	-1,927.46	-1,927.46	-1,927.46	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-52,398.30	-52,398.30	-52,398.30	-52,398.30	-0.02	0.00	0.00
FIXED INCOME SECURITIES						225,261,746.57		217,221,577.70	96.13		-8,040,168.87
U.S. DOLLAR					225,261,746.57	225,261,746.57	217,221,577.70	217,221,577.70	96.13	-8,040,168.87	-8,040,168.87
912828B25	US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15..	22,325,044.000	98.44	98.44	22,437,373.55	22,437,373.55	21,976,066.28	21,976,066.28	9.73	-461,307.27	-461,307.27
912828H45	US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15..	14,412,870.000	95.76	95.76	14,452,298.80	14,452,298.80	13,801,535.87	13,801,535.87	6.11	-650,762.93	-650,762.93
912828JX9	US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15..	7,773,414.000	99.84	99.84	8,317,150.90	8,317,150.90	7,760,660.78	7,760,660.78	3.43	-556,490.12	-556,490.12
912828LA6	US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15..	7,816,380.000	99.67	99.67	8,353,344.99	8,353,344.99	7,790,834.27	7,790,834.27	3.45	-562,510.72	-562,510.72
912828MF4	US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15..	9,062,540.000	99.36	99.36	9,542,334.72	9,542,334.72	9,004,365.11	9,004,365.11	3.98	-537,969.61	-537,969.61
912828TE0	US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15..	61,578,160.000	97.13	97.13	61,801,413.11	61,801,413.11	59,809,936.36	59,809,936.36	26.47	-1,991,476.75	-1,991,476.75
912828UH1	US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15..	32,586,067.500	96.59	96.59	32,404,540.83	32,404,540.83	31,473,276.43	31,473,276.43	13.93	-931,264.40	-931,264.40
912828VM9	US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15..	67,097,550.000	97.78	97.78	67,953,289.67	67,953,289.67	65,604,902.60	65,604,902.60	29.03	-2,348,387.07	-2,348,387.07



Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2018

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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
Grand Total						53,130,149.87		58,672,697.80	100.00		5,542,547.93
CASH & CASH EQUIVALENTS						67,134.72		67,134.72	0.11		0.00
U.S. DOLLAR						67,134.72	67,134.72	67,134.72	0.11	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	63,425.490	1.00	1.00	63,425.49	63,425.49	63,425.49	63,425.49	0.11	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	162.50	162.50	162.50	162.50	0.00	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	37,199.60	37,199.60	37,199.60	37,199.60	0.06	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-625.83	-625.83	-625.83	-625.83	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-33,027.04	-33,027.04	-33,027.04	-33,027.04	-0.06	0.00	0.00
EQUITY						53,063,015.15		58,605,563.08	99.89		5,542,547.93
U.S. DOLLAR						53,063,015.15	53,063,015.15	58,605,563.08	99.89	5,542,547.93	5,542,547.93
464287507	ISHARES CORE S&P MIDCAP ETF	352,918.000	166.06	166.06	53,063,015.15	53,063,015.15	58,605,563.08	58,605,563.08	99.89	5,542,547.93	5,542,547.93



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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
Grand Total						113,050,687.23		114,190,217.15	100.00		1,139,529.92
CASH & CASH EQUIVALENTS						1,217,373.04		1,217,373.04	1.07		0.00
U.S. DOLLAR						1,217,373.04	1,217,373.04	1,217,373.04	1.07	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	345,403.260	1.00	1.00	345,403.26	345,403.26	345,403.26	345,403.26	0.30	0.00	0.00
	CASH	0.000	1.00	1.00	2,102.70	2,102.70	2,102.70	2,102.70	0.00	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	183,802.35	183,802.35	183,802.35	183,802.35	0.16	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	1,300.76	1,300.76	1,300.76	1,300.76	0.00	0.00	0.00
	MISCELLANEOUS RECEIVABLES	0.000	1.00	1.00	681,651.25	681,651.25	681,651.25	681,651.25	0.60	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	11,744.50	11,744.50	11,744.50	11,744.50	0.01	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-548.20	-548.20	-548.20	-548.20	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-8,083.58	-8,083.58	-8,083.58	-8,083.58	-0.01	0.00	0.00
EQUITY						111,833,314.19		112,972,844.11	98.93		1,139,529.92
U.S. DOLLAR						111,833,314.19	111,833,314.19	112,972,844.11	98.93	1,139,529.92	1,139,529.92
001055102	AFLAC NC	8,501.000	45.56	45.56	338,709.79	338,709.79	387,305.56	387,305.56	0.34	48,595.77	48,595.77
00206R102	AT&T NC	10,318.000	28.54	28.54	393,755.08	393,755.08	294,475.72	294,475.72	0.26	-99,279.36	-99,279.36
002824100	ABBOTT LABORATORIES	5,887.000	72.33	72.33	265,708.16	265,708.16	425,806.71	425,806.71	0.37	160,098.55	160,098.55
00724F101	ADOBE INC	1,524.000	226.24	226.24	232,556.49	232,556.49	344,789.76	344,789.76	0.30	112,233.27	112,233.27
00751Y106	ADVANCE AUTO PARTS INC	2,388.000	157.46	157.46	352,812.74	352,812.74	376,014.48	376,014.48	0.33	23,201.74	23,201.74
007903107	ADVANCED MICRO DEVICES INC	6,974.000	18.46	18.46	118,848.82	118,848.82	128,740.04	128,740.04	0.11	9,891.22	9,891.22
00846U101	AG LENT TECHNOLOG ES INC	3,221.000	67.46	67.46	166,717.68	166,717.68	217,288.66	217,288.66	0.19	50,570.98	50,570.98
009158106	AIR PRODUCTS & CHEMICALS NC	1,588.000	160.05	160.05	239,981.42	239,981.42	254,159.40	254,159.40	0.22	14,177.98	14,177.98
00971T101	AKAMAI TECHNOLOG ES INC	6,648.000	61.08	61.08	459,012.86	459,012.86	406,059.84	406,059.84	0.36	-52,953.02	-52,953.02
012653101	ALBEMARLE CORP	1,892.000	77.07	77.07	163,237.51	163,237.51	145,816.44	145,816.44	0.13	-17,421.07	-17,421.07
015271109	ALEXANDRIA REAL ESTATE EQUIT E	916.000	115.24	115.24	104,220.31	104,220.31	105,559.84	105,559.84	0.09	1,339.53	1,339.53
015351109	ALEXION PHARMACEUTICALS INC	2,190.000	97.36	97.36	244,343.82	244,343.82	213,218.40	213,218.40	0.19	-31,125.42	-31,125.42
017175100	ALLEGHANY CORP	548.000	623.32	623.32	314,160.97	314,160.97	341,579.36	341,579.36	0.30	27,418.39	27,418.39
018802108	ALLIANT ENERGY CORP	10,483.000	42.25	42.25	421,402.29	421,402.29	442,906.75	442,906.75	0.39	21,504.46	21,504.46
020002101	ALLSTATE CORP/THE	2,712.000	82.63	82.63	217,778.98	217,778.98	229,628.77	229,628.77	0.20	11,849.79	11,849.79
02005N100	ALLY F NANCIAL INC	7,729.000	22.66	22.66	161,753.45	161,753.45	175,139.14	175,139.14	0.15	13,385.69	13,385.69
023135106	AMAZON.COM NC	67.000	1,501.97	1,501.97	59,642.68	59,642.68	100,631.99	100,631.99	0.09	40,989.31	40,989.31
023608102	AMEREN CORP	14,165.000	65.23	65.23	799,231.58	799,231.58	923,982.95	923,982.95	0.81	124,751.37	124,751.37
025537101	AMERICAN ELECTRIC POWER CO INC	4,438.000	74.74	74.74	313,505.16	313,505.16	331,696.12	331,696.12	0.29	18,190.96	18,190.96
025816109	AMERICAN EXPRESS CO	2,779.000	95.32	95.32	209,774.18	209,774.18	258,507.84	258,507.84	0.23	48,733.66	48,733.66
026874784	AMERICAN INTERNATIONAL GROUP I	6,844.000	39.41	39.41	379,874.72	379,874.72	269,722.04	269,722.04	0.24	-110,152.68	-110,152.68
030420103	AMERICAN WATER WORKS CO INC	4,223.000	90.77	90.77	347,590.77	347,590.77	383,321.71	383,321.71	0.34	35,730.94	35,730.94
031100100	AMETEK INC	2,873.000	67.70	67.70	163,047.02	163,047.02	194,502.10	194,502.10	0.17	31,455.08	31,455.08
032095101	AMPHENOL CORP	2,910.000	81.02	81.02	182,663.79	182,663.79	235,768.20	235,768.20	0.21	53,104.41	53,104.41
032511107	ANADARKO PETROLEUM CORP	8,105.000	43.84	43.84	570,816.27	570,816.27	355,323.20	355,323.20	0.31	-215,493.07	-215,493.07
035710409	ANNALY CAPITAL MANAGEMENT INC	50,223.000	9.82	9.82	546,886.09	546,886.09	493,189.86	493,189.86	0.43	-53,696.23	-53,696.23
03662Q105	ANSYS NC	1,943.000	142.94	142.94	200,552.57	200,552.57	277,732.42	277,732.42	0.24	77,179.85	77,179.85
036752103	ANTHEM NC	1,845.000	262.63	262.63	302,118.19	302,118.19	484,552.35	484,552.35	0.42	182,434.16	182,434.16



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037411105	APACHE CORP	11,739.000	26.25	26.25	508,606.02	508,606.02	308,148.75	308,148.75	0.27	-200,457.27	-200,457.27
039483102	ARCHER-DAN ELS-M DLAND CO	11,390.000	40.97	40.97	502,128.79	502,128.79	466,648.30	466,648.30	0.41	-35,480.49	-35,480.49
03965L100	ARCONIC INC	7,009.000	16.86	16.86	142,383.91	142,383.91	118,171.74	118,171.74	0.10	-24,212.17	-24,212.17
052769106	AUTODESK INC	1,831.000	128.61	128.61	193,924.48	193,924.48	235,484.91	235,484.91	0.21	41,560.43	41,560.43
052800109	AUTOLIV INC	3,491.000	70.23	70.23	316,947.89	316,947.89	245,172.93	245,172.93	0.21	-71,774.96	-71,774.96
053332102	AUTOZONE NC	263.000	838.34	838.34	218,673.98	218,673.98	220,483.42	220,483.42	0.19	1,809.44	1,809.44
053484101	AVALONBAY COMMUNITIES NC	1,664.000	174.05	174.05	296,613.55	296,613.55	289,619.20	289,619.20	0.25	-6,994.35	-6,994.35
054937107	BB&T CORP	11,427.000	43.32	43.32	505,445.74	505,445.74	495,017.64	495,017.64	0.43	-10,428.10	-10,428.10
058498106	BALL CORP	3,634.000	45.98	45.98	157,905.66	157,905.66	167,091.32	167,091.32	0.15	9,185.66	9,185.66
060505104	BANK OF AMERICA CORP	15,172.000	24.64	24.64	325,825.58	325,825.58	373,838.08	373,838.08	0.33	48,012.50	48,012.50
064058100	BANK OF NEW YORK MELLON CORP/T	9,810.000	47.07	47.07	463,522.74	463,522.74	461,756.70	461,756.70	0.40	-1,766.04	-1,766.04
071813109	BAXTER INTERNATIONAL NC	6,884.000	65.82	65.82	346,036.41	346,036.41	453,104.88	453,104.88	0.40	107,068.47	107,068.47
075887109	BECTON DICKINSON AND CO	499.000	225.32	225.32	93,995.06	93,995.06	112,434.68	112,434.68	0.10	18,439.62	18,439.62
084670702	BERKSHIRE HATHAWAY INC	1,826.000	204.18	204.18	305,420.91	305,420.91	372,832.68	372,832.68	0.33	67,411.77	67,411.77
086516101	BEST BUY CO NC	4,903.000	52.96	52.96	165,937.41	165,937.41	259,662.88	259,662.88	0.23	93,725.47	93,725.47
097023105	BOEING CO/THE	1,072.000	322.50	322.50	218,225.31	218,225.31	345,720.00	345,720.00	0.30	127,494.69	127,494.69
09857L108	BOOKING HOLDINGS INC	114.000	1,722.42	1,722.42	206,683.43	206,683.43	196,355.88	196,355.88	0.17	-10,327.55	-10,327.55
099724106	BORGWARNER NC	4,095.000	34.74	34.74	154,198.30	154,198.30	142,260.30	142,260.30	0.12	-11,938.00	-11,938.00
101137107	BOSTON SCIENTIFIC CORP	9,769.000	35.34	35.34	262,632.10	262,632.10	345,236.46	345,236.46	0.30	82,604.36	82,604.36
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	3,406.000	96.25	96.25	279,669.94	279,669.94	327,827.50	327,827.50	0.29	48,157.56	48,157.56
115637209	BROWN-FORMAN CORP	8,750.000	47.58	47.58	390,138.84	390,138.84	416,325.00	416,325.00	0.36	26,186.16	26,186.16
12504L109	CBRE GROUP NC	2,238.000	40.04	40.04	82,446.93	82,446.93	89,609.52	89,609.52	0.08	7,162.59	7,162.59
12508E101	CDK GLOBAL NC	2,829.000	47.88	47.88	158,325.40	158,325.40	135,452.52	135,452.52	0.12	-22,872.88	-22,872.88
12514G108	CDW CORP/DE	2,243.000	81.05	81.05	159,407.06	159,407.06	181,795.15	181,795.15	0.16	22,388.09	22,388.09
12541W209	CH ROBINSON WORLDWIDE INC	2,961.000	84.09	84.09	216,788.87	216,788.87	248,990.49	248,990.49	0.22	32,201.62	32,201.62
125523100	CIGNA CORP	1,301.645	189.92	189.92	208,126.04	208,126.04	247,208.42	247,208.42	0.22	39,082.38	39,082.38
125581801	CIT GROUP NC	3,985.000	38.27	38.27	148,294.55	148,294.55	152,505.95	152,505.95	0.13	4,211.40	4,211.40
12572Q105	CME GROUP INC	4,995.000	188.12	188.12	531,658.81	531,658.81	939,659.40	939,659.40	0.82	408,000.59	408,000.59
125896100	CMS ENERGY CORP	12,255.000	49.65	49.65	550,384.91	550,384.91	608,460.75	608,460.75	0.53	58,075.84	58,075.84
126408103	CSX CORP	2,021.000	62.13	62.13	94,448.13	94,448.13	125,564.73	125,564.73	0.11	31,116.60	31,116.60
126650100	CVS HEALTH CORP	1,566.201	65.52	65.52	130,678.59	130,678.59	102,617.49	102,617.49	0.09	-28,061.10	-28,061.10
127097103	CABOT OIL & GAS CORP	9,299.000	22.35	22.35	220,603.33	220,603.33	207,832.65	207,832.65	0.18	-12,770.68	-12,770.68
127387108	CADENCE DESIGN SYSTEMS INC	6,862.000	43.48	43.48	280,832.58	280,832.58	298,359.76	298,359.76	0.26	17,527.18	17,527.18
134429109	CAMPBELL SOUP CO	5,538.000	32.99	32.99	331,077.06	331,077.06	182,698.62	182,698.62	0.16	-148,378.44	-148,378.44
14040H105	CAPITAL ONE FINANCIAL CORP	2,467.000	75.59	75.59	208,389.06	208,389.06	186,480.53	186,480.53	0.16	-21,908.53	-21,908.53
143658300	CARNIVAL CORP	5,500.000	49.30	49.30	308,126.30	308,126.30	271,150.00	271,150.00	0.24	-36,976.30	-36,976.30
150870103	CELANESE CORP	1,281.000	89.97	89.97	103,798.18	103,798.18	115,251.57	115,251.57	0.10	11,453.39	11,453.39
15135B101	CENTENE CORP	5,066.000	115.30	115.30	436,138.94	436,138.94	584,109.80	584,109.80	0.51	147,970.86	147,970.86
15189T107	CENTERPOINT ENERGY INC	14,277.000	28.23	28.23	362,713.17	362,713.17	403,039.71	403,039.71	0.35	40,326.54	40,326.54
156700106	CENTURYLINK NC	12,478.000	15.15	15.15	186,765.71	186,765.71	189,041.70	189,041.70	0.17	2,275.99	2,275.99
156782104	CERNER CORP	1,635.000	52.44	52.44	101,404.15	101,404.15	85,739.40	85,739.40	0.08	-15,664.75	-15,664.75
166764100	CHEVRON CORP	5,633.000	108.79	108.79	687,494.72	687,494.72	612,814.07	612,814.07	0.54	-74,680.65	-74,680.65
169656105	CH POTLE MEXICAN GRILL INC	581.000	431.79	431.79	241,349.51	241,349.51	250,869.99	250,869.99	0.22	9,520.48	9,520.48
171340102	CHURCH & DWIGHT CO INC	4,697.000	65.76	65.76	266,830.91	266,830.91	308,874.72	308,874.72	0.27	42,043.81	42,043.81



Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2018

Accounting Status : FINAL

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
171798101	CIMAREX ENERGY CO	2,538.000	61.65	61.65	253,782.11	253,782.11	156,467.70	156,467.70	0.14	-97,314.41	-97,314.41
172062101	CINCINNATI FINANCIAL CORP	5,720.000	77.42	77.42	425,851.33	425,851.33	442,842.40	442,842.40	0.39	16,991.07	16,991.07
17275R102	CISCO SYSTEMS NC	7,794.000	43.33	43.33	288,934.99	288,934.99	337,714.02	337,714.02	0.30	48,779.03	48,779.03
172908105	CINTAS CORP	1,705.000	167.99	167.99	232,846.87	232,846.87	286,422.95	286,422.95	0.25	53,576.08	53,576.08
172967424	CITIGROUP NC	1,774.000	52.06	52.06	107,147.32	107,147.32	92,354.44	92,354.44	0.08	-14,792.88	-14,792.88
174610105	CITIZENS FINANCIAL GROUP INC	10,277.000	29.73	29.73	345,957.19	345,957.19	305,535.21	305,535.21	0.27	-40,421.98	-40,421.98
177376100	CITRIX SYSTEMS INC	2,756.000	102.46	102.46	230,722.27	230,722.27	282,379.76	282,379.76	0.25	51,657.49	51,657.49
189054109	CLOROX CO/THE	3,270.000	154.14	154.14	445,739.90	445,739.90	504,037.80	504,037.80	0.44	58,297.90	58,297.90
191216100	COCA-COLA CO/THE	5,778.000	47.35	47.35	266,182.70	266,182.70	273,588.30	273,588.30	0.24	7,405.60	7,405.60
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	7,083.000	63.48	63.48	560,521.50	560,521.50	449,628.84	449,628.84	0.39	-110,892.66	-110,892.66
194162103	COLGATE-PALMOLIVE CO	2,881.000	59.52	59.52	197,045.21	197,045.21	171,477.12	171,477.12	0.15	-25,568.09	-25,568.09
20030N101	COMCAST CORP	7,403.000	34.05	34.05	248,263.00	248,263.00	252,072.15	252,072.15	0.22	3,809.15	3,809.15
200340107	COMERICA NC	5,135.000	68.69	68.69	287,186.76	287,186.76	352,723.15	352,723.15	0.31	65,536.39	65,536.39
205887102	CONAGRA BRANDS INC	9,935.000	21.36	21.36	324,178.38	324,178.38	212,211.60	212,211.60	0.19	-111,966.78	-111,966.78
20605P101	CONCHO RESOURCES INC	4,559.000	102.79	102.79	577,565.03	577,565.03	468,619.61	468,619.61	0.41	-108,945.42	-108,945.42
20825C104	CONOCOPHILLIPS	11,082.000	62.35	62.35	698,336.53	698,336.53	690,962.70	690,962.70	0.61	-7,373.83	-7,373.83
209115104	CONSOLIDATED EDISON INC	6,971.000	76.46	76.46	565,142.08	565,142.08	533,002.66	533,002.66	0.47	-32,139.42	-32,139.42
21036P108	CONSTELLATION BRANDS NC	1,013.000	160.82	160.82	181,274.73	181,274.73	162,910.66	162,910.66	0.14	-18,364.07	-18,364.07
216648402	COOPER COS INC/THE	1,763.000	254.50	254.50	318,540.73	318,540.73	448,683.50	448,683.50	0.39	130,142.77	130,142.77
217204106	COPART INC	6,375.000	47.78	47.78	347,796.72	347,796.72	304,597.50	304,597.50	0.27	-43,199.22	-43,199.22
219350105	CORNING NC	8,125.000	30.21	30.21	205,862.50	205,862.50	245,456.25	245,456.25	0.21	39,593.75	39,593.75
22160K105	COSTCO WHOLESALE CORP	1,123.000	203.71	203.71	209,148.11	209,148.11	228,766.33	228,766.33	0.20	19,618.22	19,618.22
22160N109	COSTAR GROUP INC	447.000	337.34	337.34	179,213.15	179,213.15	150,790.98	150,790.98	0.13	-28,422.17	-28,422.17
222070203	COTY INC	20,535.000	6.56	6.56	259,321.41	259,321.41	134,709.60	134,709.60	0.12	-124,611.81	-124,611.81
231021106	CUMMINS INC	870.000	133.64	133.64	116,486.33	116,486.33	116,266.80	116,266.80	0.10	-219.53	-219.53
23331A109	DR HORTON NC	7,888.000	34.66	34.66	301,850.29	301,850.29	273,398.08	273,398.08	0.24	-28,452.21	-28,452.21
233331107	DTE ENERGY CO	5,805.000	110.30	110.30	591,117.02	591,117.02	640,291.50	640,291.50	0.56	49,174.48	49,174.48
23355L106	DXC TECHNOLOGY CO	1,952.000	53.17	53.17	171,925.51	171,925.51	103,787.84	103,787.84	0.09	-68,137.67	-68,137.67
235851102	DANAHER CORP	3,516.000	103.12	103.12	289,239.48	289,239.48	362,569.92	362,569.92	0.32	73,330.44	73,330.44
237194105	DARDEN RESTAURANTS NC	4,208.000	99.86	99.86	308,698.04	308,698.04	420,210.88	420,210.88	0.37	111,512.84	111,512.84
23918K108	DAVITA INC	5,376.000	51.46	51.46	376,737.95	376,737.95	276,648.96	276,648.96	0.24	-100,088.99	-100,088.99
247361702	DELTA A R L NES INC	7,285.000	49.90	49.90	342,104.44	342,104.44	363,521.50	363,521.50	0.32	21,417.06	21,417.06
24906P109	DENTSPLY SIRONA NC	8,777.000	37.21	37.21	444,806.02	444,806.02	326,592.17	326,592.17	0.29	-118,213.85	-118,213.85
252131107	DEXCOM NC	652.000	119.80	119.80	74,650.28	74,650.28	78,109.60	78,109.60	0.07	3,459.32	3,459.32
254687106	WALT DISNEY CO/THE	3,626.000	109.65	109.65	374,176.30	374,176.30	397,590.90	397,590.90	0.35	23,414.60	23,414.60
256677105	DOLLAR GENERAL CORP	1,577.000	108.08	108.08	156,715.32	156,715.32	170,442.16	170,442.16	0.15	13,726.84	13,726.84
256746108	DOLLAR TREE INC	2,645.000	90.32	90.32	232,095.41	232,095.41	238,896.40	238,896.40	0.21	6,800.99	6,800.99
260003108	DOVER CORP	5,588.000	70.95	70.95	390,996.43	390,996.43	396,468.60	396,468.60	0.35	5,472.17	5,472.17
26078J100	DOWDUPONT INC	2,609.000	53.48	53.48	160,204.13	160,204.13	139,529.32	139,529.32	0.12	-20,674.81	-20,674.81
264411505	DUKE REALTY CORP	12,936.000	25.90	25.90	341,579.77	341,579.77	335,042.40	335,042.40	0.29	-6,537.37	-6,537.37
26441C204	DUKE ENERGY CORP	5,090.000	86.30	86.30	430,237.78	430,237.78	439,267.00	439,267.00	0.38	9,029.22	9,029.22
26875P101	EOG RESOURCES INC	2,327.000	87.21	87.21	230,825.57	230,825.57	202,937.67	202,937.67	0.18	-27,887.90	-27,887.90
277432100	EASTMAN CHEMICAL CO	3,303.000	73.11	73.11	292,750.37	292,750.37	241,482.33	241,482.33	0.21	-51,268.04	-51,268.04
278865100	ECOLAB NC	1,703.000	147.35	147.35	229,300.09	229,300.09	250,937.05	250,937.05	0.22	21,636.96	21,636.96



Asset Detail

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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
281020107	EDISON INTERNATIONAL	5,947.000	56.77	56.77	444,148.14	444,148.14	337,611.19	337,611.19	0.30	-106,536.95	-106,536.95
28176E108	EDWARDS LIFESCIENCES CORP	1,369.000	153.17	153.17	172,625.27	172,625.27	209,689.73	209,689.73	0.18	37,064.46	37,064.46
291011104	EMERSON ELECTRIC CO	4,429.000	59.75	59.75	266,297.95	266,297.95	264,632.75	264,632.75	0.23	-21,665.20	-21,665.20
29364G103	ENTERGY CORP	7,243.000	86.07	86.07	588,225.18	588,225.18	623,405.01	623,405.01	0.55	35,179.83	35,179.83
29476L107	EQUITY RESIDENTIAL	4,233.000	66.01	66.01	281,439.84	281,439.84	279,420.33	279,420.33	0.24	-2,019.51	-2,019.51
297178105	ESSEX PROPERTY TRUST INC	2,259.000	245.21	245.21	534,562.29	534,562.29	553,929.39	553,929.39	0.49	19,367.10	19,367.10
30034W106	EVERGY INC	12,881.000	56.77	56.77	720,841.14	720,841.14	731,254.37	731,254.37	0.64	10,413.23	10,413.23
30040W108	EVERSOURCE ENERGY	6,342.000	65.04	65.04	376,775.08	376,775.08	412,483.68	412,483.68	0.36	35,708.60	35,708.60
30161N101	EXELON CORP	16,030.000	45.10	45.10	624,113.22	624,113.22	722,953.00	722,953.00	0.63	98,839.78	98,839.78
30212P303	EXPEDIA GROUP INC	1,074.000	112.65	112.65	134,498.19	134,498.19	120,986.10	120,986.10	0.11	-13,512.09	-13,512.09
302130109	EXPEDITORS INTERNATIONAL OF WA	3,822.000	68.09	68.09	198,794.56	198,794.56	260,239.98	260,239.98	0.23	61,445.42	61,445.42
30231G102	EXXON MOBIL CORP	4,830.000	68.19	68.19	433,123.40	433,123.40	329,357.70	329,357.70	0.29	-103,765.70	-103,765.70
311900104	FASTENAL CO	1,979.000	52.29	52.29	87,215.77	87,215.77	103,481.91	103,481.91	0.09	16,266.14	16,266.14
31428X106	FEDEX CORP	1,458.000	161.33	161.33	281,563.88	281,563.88	235,219.14	235,219.14	0.21	-46,344.74	-46,344.74
315616102	F5 NETWORKS NC	2,045.000	162.03	162.03	311,704.76	311,704.76	331,351.35	331,351.35	0.29	19,646.59	19,646.59
31620M106	F DELITY NATIONAL INFORMATION	2,418.000	102.55	102.55	195,209.12	195,209.12	247,965.90	247,965.90	0.22	52,756.78	52,756.78
31620R303	F DELITY NATIONAL F NANCIAL IN	5,475.000	31.44	31.44	165,791.75	165,791.75	172,134.00	172,134.00	0.15	6,342.25	6,342.25
316773100	F FTH THIRD BANCORP	14,203.000	23.53	23.53	353,229.20	353,229.20	334,196.59	334,196.59	0.29	-19,032.61	-19,032.61
337738108	FISERV INC	3,396.000	73.49	73.49	208,638.82	208,638.82	249,572.04	249,572.04	0.22	40,933.22	40,933.22
337932107	F RSTENERGY CORP	21,875.000	37.55	37.55	774,836.04	774,836.04	821,406.25	821,406.25	0.72	46,570.21	46,570.21
345370860	FORD MOTOR CO	10,614.000	7.65	7.65	119,824.63	119,824.63	81,197.10	81,197.10	0.07	-38,627.53	-38,627.53
34959J108	FORTIVE CORP	5,173.000	67.66	67.66	375,963.34	375,963.34	350,005.18	350,005.18	0.31	-25,958.16	-25,958.16
34964C106	FORTUNE BRANDS HOME & SECURITY	3,158.000	37.99	37.99	173,675.03	173,675.03	119,972.42	119,972.42	0.11	-53,702.61	-53,702.61
354613101	FRANKLIN RESOURCES INC	5,612.000	29.66	29.66	194,986.20	194,986.20	166,451.92	166,451.92	0.15	-28,534.28	-28,534.28
35671D857	FREEMPORT-MCMORAN INC	11,762.000	10.31	10.31	185,016.92	185,016.92	121,266.22	121,266.22	0.11	-63,750.70	-63,750.70
363576109	ARTHUR J GALLAGHER & CO	4,052.000	73.70	73.70	206,143.31	206,143.31	298,632.40	298,632.40	0.26	92,489.09	92,489.09
369550108	GENERAL DYNAMICS CORP	1,075.000	157.21	157.21	185,924.26	185,924.26	169,000.75	169,000.75	0.15	-16,923.51	-16,923.51
370334104	GENERAL MILLS INC	2,746.000	38.94	38.94	167,783.54	167,783.54	106,929.24	106,929.24	0.09	-60,854.30	-60,854.30
37045V100	GENERAL MOTORS CO	4,585.000	33.45	33.45	181,329.14	181,329.14	153,368.25	153,368.25	0.13	-27,960.89	-27,960.89
372460105	GENUINE PARTS CO	3,312.000	96.02	96.02	317,232.43	317,232.43	318,018.24	318,018.24	0.28	785.81	785.81
38141G104	GOLDMAN SACHS GROUP INC/THE	540.000	167.05	167.05	106,275.62	106,275.62	90,207.00	90,207.00	0.08	-16,068.62	-16,068.62
384802104	WW GRANGER INC	1,117.000	282.36	282.36	256,273.52	256,273.52	315,396.12	315,396.12	0.28	59,122.60	59,122.60
40412C101	HCA HEALTHCARE INC	1,338.000	124.45	124.45	160,131.04	160,131.04	166,514.10	166,514.10	0.15	6,383.06	6,383.06
40414L109	HCP INC	16,725.000	27.93	27.93	498,105.70	498,105.70	467,129.25	467,129.25	0.41	-30,976.45	-30,976.45
40434L105	HP INC	4,957.000	20.46	20.46	81,833.24	81,833.24	101,420.22	101,420.22	0.09	19,586.98	19,586.98
413875105	HARRIS CORP	4,797.000	134.65	134.65	540,027.63	540,027.63	645,916.05	645,916.05	0.57	105,888.42	105,888.42
416515104	HARTFORD FINANCIAL SERVICES GR	7,692.000	44.45	44.45	369,301.03	369,301.03	341,909.40	341,909.40	0.30	-27,391.63	-27,391.63
418056107	HASBRO NC	3,641.000	81.25	81.25	305,234.30	305,234.30	295,831.25	295,831.25	0.26	-9,403.05	-9,403.05
427866108	HERSHEY CO/THE	2,476.000	107.18	107.18	263,320.80	263,320.80	265,377.68	265,377.68	0.23	2,056.88	2,056.88
42809H107	HESS CORP	7,352.000	40.50	40.50	428,418.40	428,418.40	297,756.00	297,756.00	0.26	-130,662.40	-130,662.40
42824C109	HEWLETT PACKARD ENTERPRISE CO	27,864.000	13.21	13.21	411,604.22	411,604.22	368,083.44	368,083.44	0.32	-43,520.78	-43,520.78
43300A203	HILTON WORLDWIDE HOLDINGS NC	3,241.000	71.80	71.80	206,536.35	206,536.35	232,703.80	232,703.80	0.20	26,167.45	26,167.45
436440101	HOLOGIC INC	6,420.000	41.10	41.10	259,923.26	259,923.26	263,862.00	263,862.00	0.23	3,938.74	3,938.74
437076102	HOME DEPOT NC/THE	1,280.000	171.82	171.82	219,540.50	219,540.50	219,929.60	219,929.60	0.19	389.10	389.10



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438516106	HONEYWELL INTERNATIONAL INC	1,766.000	132.12	132.12	222,953.98	222,953.98	233,323.92	233,323.92	0.20	10,369.94	10,369.94
440452100	HORMEL FOODS CORP	10,131.000	42.68	42.68	374,589.78	374,589.78	432,391.08	432,391.08	0.38	57,801.30	57,801.30
44107P104	HOST HOTELS & RESORTS NC	17,596.000	16.67	16.67	332,379.17	332,379.17	293,325.32	293,325.32	0.26	-39,053.85	-39,053.85
444859102	HUMANA INC	1,626.000	286.48	286.48	362,041.85	362,041.85	465,816.48	465,816.48	0.41	103,774.63	103,774.63
445658107	JB HUNT TRANSPORT SERVICES INC	3,865.000	93.04	93.04	393,489.24	393,489.24	359,599.60	359,599.60	0.31	-33,889.64	-33,889.64
446413106	HUNTINGTON INGALLS INDUSTRIES	796.000	190.31	190.31	160,221.43	160,221.43	151,486.76	151,486.76	0.13	-8,734.67	-8,734.67
44919P508	IAC/INTERACTIVECORP	2,762.000	183.04	183.04	423,157.18	423,157.18	505,556.48	505,556.48	0.44	82,399.30	82,399.30
45168D104	IDEXX LABORATORIES INC	1,662.000	186.02	186.02	244,389.77	244,389.77	309,165.24	309,165.24	0.27	64,775.47	64,775.47
452308109	ILLINOIS TOOL WORKS INC	768.000	126.69	126.69	87,158.29	87,158.29	97,297.92	97,297.92	0.09	10,139.63	10,139.63
457187102	INGREDION INC	2,812.000	91.40	91.40	335,590.46	335,590.46	257,016.80	257,016.80	0.23	-78,573.66	-78,573.66
458140100	INTEL CORP	6,079.000	46.93	46.93	263,730.45	263,730.45	285,287.47	285,287.47	0.25	21,557.02	21,557.02
45866F104	INTERCONTINENTAL EXCHANGE NC	4,340.000	75.33	75.33	243,897.00	243,897.00	326,932.20	326,932.20	0.29	83,035.20	83,035.20
459200101	INTERNATIONAL BUSINESS MACHINES	826.000	113.67	113.67	128,706.29	128,706.29	93,891.42	93,891.42	0.08	-34,814.87	-34,814.87
459506101	INTERNATIONAL FLAVORS & FRAGRANCE	2,006.000	134.27	134.27	273,523.52	273,523.52	269,345.62	269,345.62	0.24	-4,177.90	-4,177.90
460690100	INTERPUBLIC GROUP OF COS INC/T	10,740.000	20.63	20.63	235,796.50	235,796.50	221,566.20	221,566.20	0.19	-14,230.30	-14,230.30
461202103	INTUIT INC	1,142.000	196.85	196.85	159,653.34	159,653.34	224,802.70	224,802.70	0.20	65,149.36	65,149.36
46120E602	INTUITIVE SURGICAL INC	816.000	478.92	478.92	198,373.51	198,373.51	390,798.72	390,798.72	0.34	192,425.21	192,425.21
46266C105	IQVIA HOLDINGS INC	1,994.000	116.17	116.17	173,455.99	173,455.99	231,642.98	231,642.98	0.20	58,186.99	58,186.99
46625H100	JPMORGAN CHASE & CO	7,623.000	97.62	97.62	654,614.44	654,614.44	744,157.26	744,157.26	0.65	89,542.82	89,542.82
478160104	JOHNSON & JOHNSON	1,081.000	129.05	129.05	142,974.05	142,974.05	139,503.05	139,503.05	0.12	-3,471.00	-3,471.00
48203R104	JUNIPER NETWORKS INC	10,886.000	26.91	26.91	275,565.11	275,565.11	292,942.26	292,942.26	0.26	17,377.15	17,377.15
482480100	KLA-TENCOR CORP	1,447.000	89.49	89.49	121,852.63	121,852.63	129,492.03	129,492.03	0.11	7,639.40	7,639.40
485170302	KANSAS CITY SOUTHERN	3,851.000	95.45	95.45	384,397.53	384,397.53	367,577.95	367,577.95	0.32	-16,819.58	-16,819.58
487836108	KELLOGG CO	5,419.000	57.01	57.01	374,950.04	374,950.04	308,937.19	308,937.19	0.27	-66,012.85	-66,012.85
494368103	KIMBERLY-CLARK CORP	1,195.000	113.94	113.94	146,298.90	146,298.90	136,158.30	136,158.30	0.12	-10,140.60	-10,140.60
49456B101	KINDER MORGAN NC/DE	8,260.000	15.38	15.38	147,448.37	147,448.37	127,038.80	127,038.80	0.11	-20,409.57	-20,409.57
500255104	KOHL'S CORP	4,488.000	66.34	66.34	284,965.11	284,965.11	297,733.92	297,733.92	0.26	12,768.81	12,768.81
500754106	KRAFT HEINZ CO/THE	4,206.000	43.04	43.04	295,930.10	295,930.10	181,026.24	181,026.24	0.16	-114,903.86	-114,903.86
501044101	KROGER CO/THE	16,457.000	27.50	27.50	470,455.25	470,455.25	452,567.50	452,567.50	0.40	-17,887.75	-17,887.75
501889208	LKQ CORP	7,243.000	23.73	23.73	228,796.42	228,796.42	171,876.39	171,876.39	0.15	-56,920.03	-56,920.03
502413107	L3 TECHNOLOGIES INC	3,747.000	173.66	173.66	375,299.03	375,299.03	412,095.18	412,095.18	0.36	36,796.15	36,796.15
50540R409	LABORATORY CORP OF AMERICA HOLDINGS	4,395.000	126.36	126.36	651,784.55	651,784.55	555,352.20	555,352.20	0.49	-96,432.35	-96,432.35
518439104	ESTEE LAUDER COS NC/THE	3,453.000	130.10	130.10	356,868.93	356,868.93	449,235.30	449,235.30	0.39	92,366.37	92,366.37
521865204	LEAR CORP	1,541.000	122.86	122.86	238,547.13	238,547.13	189,327.26	189,327.26	0.17	-49,219.87	-49,219.87
526057104	LENNAR CORP	8,265.000	39.15	39.15	402,748.65	402,748.65	323,574.75	323,574.75	0.28	-79,173.90	-79,173.90
532457108	ELI LILLY & CO	3,747.000	115.72	115.72	330,069.95	330,069.95	433,602.84	433,602.84	0.38	103,532.89	103,532.89
534187109	LINCOLN NATIONAL CORP	5,060.000	51.31	51.31	298,914.96	298,914.96	259,628.60	259,628.60	0.23	-39,286.36	-39,286.36
540424108	LOEWS CORP	6,230.000	45.52	45.52	268,845.22	268,845.22	283,589.60	283,589.60	0.25	14,744.38	14,744.38
548661107	LOWE'S COS NC	1,319.000	92.36	92.36	118,402.67	118,402.67	121,822.84	121,822.84	0.11	3,420.17	3,420.17
550021109	LULULEMON ATHLETICA INC	1,741.000	121.61	121.61	210,732.90	210,732.90	211,723.01	211,723.01	0.19	990.11	990.11
55261F104	M&T BANK CORP	4,295.000	143.13	143.13	590,311.16	590,311.16	614,743.35	614,743.35	0.54	24,432.19	24,432.19
552953101	MGM RESORTS INTERNATIONAL	12,605.000	24.26	24.26	335,939.62	335,939.62	305,797.30	305,797.30	0.27	-30,142.32	-30,142.32
55354G100	MSCI INC	2,340.000	147.43	147.43	315,623.12	315,623.12	344,986.20	344,986.20	0.30	29,363.08	29,363.08
554382101	MACERICH CO/THE	3,465.000	43.28	43.28	258,118.09	258,118.09	149,965.20	149,965.20	0.13	-108,152.89	-108,152.89



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55616P104	MACY'S INC	11,053.000	29.78	29.78	373,776.65	373,776.65	329,158.34	329,158.34	0.29	-44,618.31	-44,618.31
565849106	MARATHON OIL CORP	36,542.000	14.34	14.34	659,684.42	659,684.42	524,012.28	524,012.28	0.46	-135,672.14	-135,672.14
56585A102	MARATHON PETROLEUM CORP	7,258.082	59.01	59.01	405,323.22	405,323.22	428,299.42	428,299.42	0.38	22,976.20	22,976.20
570535104	MARKEL CORP	493.000	1,038.05	1,038.05	483,400.77	483,400.77	511,758.65	511,758.65	0.45	28,357.88	28,357.88
571748102	MARSH & MCLENNAN COS INC	3,109.000	79.75	79.75	223,391.26	223,391.26	247,942.75	247,942.75	0.22	24,551.49	24,551.49
574599106	MASCO CORP	2,940.000	29.24	29.24	100,425.25	100,425.25	85,965.60	85,965.60	0.08	-14,459.65	-14,459.65
57636Q104	MASTERCARD INC	1,848.000	188.65	188.65	252,564.41	252,564.41	348,625.20	348,625.20	0.31	96,060.79	96,060.79
57772K101	MAX M INTEGRATED PRODUCTS INC	7,275.000	50.85	50.85	349,744.93	349,744.93	369,933.75	369,933.75	0.32	20,188.82	20,188.82
579780206	MCCORMICK & CO INC/MD	2,248.000	139.24	139.24	271,082.76	271,082.76	313,011.52	313,011.52	0.27	41,928.76	41,928.76
580135101	MCDONALD'S CORP	2,907.000	177.57	177.57	456,107.26	456,107.26	516,195.99	516,195.99	0.45	60,088.73	60,088.73
58933Y105	MERCK & CO INC	5,330.000	76.41	76.41	335,940.75	335,940.75	407,265.30	407,265.30	0.36	71,324.55	71,324.55
59156R108	METL FE NC	3,605.000	41.06	41.06	155,097.87	155,097.87	148,021.30	148,021.30	0.13	-7,076.57	-7,076.57
592688105	METTLER-TOLEDO INTERNATIONAL I	164.000	565.58	565.58	65,914.86	65,914.86	92,755.12	92,755.12	0.08	26,840.26	26,840.26
594918104	MICROSOFT CORP	2,425.000	101.57	101.57	170,843.51	170,843.51	246,307.25	246,307.25	0.22	75,463.74	75,463.74
595112103	MICRON TECHNOLOGY INC	5,793.000	31.73	31.73	161,495.24	161,495.24	183,811.89	183,811.89	0.16	22,316.65	22,316.65
59522J103	MID-AMERICA APARTMENT COMMUNIT	1,397.000	95.70	95.70	133,526.46	133,526.46	133,692.90	133,692.90	0.12	166.44	166.44
608190104	MOHAWK INDUSTRIES NC	2,015.000	116.96	116.96	391,360.63	391,360.63	235,674.40	235,674.40	0.21	-155,686.23	-155,686.23
60871R209	MOLSON COORS BREWING CO	3,141.000	56.16	56.16	298,167.86	298,167.86	176,398.56	176,398.56	0.15	-121,769.30	-121,769.30
609207105	MONDELEZ INTERNATIONAL INC	6,726.000	40.03	40.03	292,181.24	292,181.24	269,241.78	269,241.78	0.24	-22,939.46	-22,939.46
615369105	MOODY'S CORP	749.000	140.04	140.04	87,332.71	87,332.71	104,889.96	104,889.96	0.09	17,557.25	17,557.25
617446448	MORGAN STANLEY	2,170.000	39.65	39.65	87,554.94	87,554.94	86,040.50	86,040.50	0.08	-1,514.44	-1,514.44
61945C103	MOSAIC CO/THE	12,304.000	29.21	29.21	350,074.32	350,074.32	359,399.84	359,399.84	0.31	9,325.52	9,325.52
620076307	MOTOROLA SOLUTIONS NC	4,733.000	115.04	115.04	348,816.67	348,816.67	544,484.32	544,484.32	0.48	195,667.65	195,667.65
62944T105	NVR INC	70.000	2,436.99	2,436.99	210,472.12	210,472.12	170,589.30	170,589.30	0.15	-39,882.82	-39,882.82
631103108	NASDAQ NC	3,022.000	81.57	81.57	207,594.12	207,594.12	246,504.54	246,504.54	0.22	38,910.42	38,910.42
637071101	NATIONAL OILWELL VARCO NC	13,658.000	25.70	25.70	428,020.16	428,020.16	351,010.60	351,010.60	0.31	-77,009.56	-77,009.56
640268108	NEKTAR THERAPEUTICS	3,375.000	32.87	32.87	162,530.21	162,530.21	110,936.25	110,936.25	0.10	-51,593.96	-51,593.96
64110D104	NETAPP INC	5,903.000	59.67	59.67	183,409.47	183,409.47	352,232.01	352,232.01	0.31	168,822.54	168,822.54
651639106	NEWMONT MINING CORP	13,279.000	34.65	34.65	531,407.38	531,407.38	460,117.35	460,117.35	0.40	-71,290.03	-71,290.03
65339F101	NEXTERA ENERGY NC	6,529.000	173.82	173.82	938,412.46	938,412.46	1,134,870.78	1,134,870.78	0.99	196,458.32	196,458.32
654106103	NIKE INC	5,747.000	74.14	74.14	422,065.02	422,065.02	426,082.58	426,082.58	0.37	4,017.56	4,017.56
65473P105	NISOURCE INC	19,605.000	25.35	25.35	495,570.32	495,570.32	496,986.75	496,986.75	0.44	1,416.43	1,416.43
655044105	NOBLE ENERGY NC	16,325.000	18.76	18.76	509,239.86	509,239.86	306,257.00	306,257.00	0.27	-202,982.86	-202,982.86
655844108	NORFOLK SOUTHERN CORP	1,415.000	149.54	149.54	164,657.80	164,657.80	211,599.10	211,599.10	0.19	46,941.30	46,941.30
670346105	NUCOR CORP	4,834.000	51.81	51.81	266,546.23	266,546.23	250,449.54	250,449.54	0.22	-16,096.69	-16,096.69
67103H107	O'REILLY AUTOMOTIVE INC	389.000	344.33	344.33	131,837.51	131,837.51	133,944.37	133,944.37	0.12	2,106.86	2,106.86
674599105	OCCIDENTAL PETROLEUM CORP	13,294.000	61.38	61.38	1,028,386.22	1,028,386.22	815,985.72	815,985.72	0.71	-212,400.50	-212,400.50
69331C108	PG&E CORP	10,402.000	23.75	23.75	519,415.71	519,415.71	247,047.50	247,047.50	0.22	-272,368.21	-272,368.21
693475105	PNC FINANCIAL SERVICES GROUP I	5,363.000	116.91	116.91	611,818.31	611,818.31	626,988.33	626,988.33	0.55	15,170.02	15,170.02
693506107	PPG INDUSTRIES INC	1,111.000	102.23	102.23	122,708.93	122,708.93	113,577.53	113,577.53	0.10	-9,131.40	-9,131.40
69351T106	PPL CORP	13,567.000	28.33	28.33	425,113.39	425,113.39	384,353.11	384,353.11	0.34	-40,760.28	-40,760.28
693656100	PVH CORP	2,559.000	92.95	92.95	280,793.27	280,793.27	237,859.05	237,859.05	0.21	-42,934.22	-42,934.22
695156109	PACKAGING CORP OF AMERICA	970.000	83.46	83.46	113,402.60	113,402.60	80,956.20	80,956.20	0.07	-32,446.40	-32,446.40
704326107	PAYCHEX INC	3,314.000	65.15	65.15	209,269.91	209,269.91	215,907.10	215,907.10	0.19	6,637.19	6,637.19



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713448108	PEPSICO INC	1,230.000	110.48	110.48	133,495.89	133,495.89	135,890.40	135,890.40	0.12	2,394.51	2,394.51
717081103	PFIZER NC	9,205.000	43.65	43.65	342,760.33	342,760.33	401,798.25	401,798.25	0.35	59,037.92	59,037.92
718546104	PHILLIPS 66	7,462.000	86.15	86.15	755,574.30	755,574.30	642,851.30	642,851.30	0.56	-112,723.00	-112,723.00
723484101	PINNACLE WEST CAPITAL CORP	5,593.000	85.20	85.20	454,863.03	454,863.03	476,523.60	476,523.60	0.42	21,660.57	21,660.57
74144T108	T ROWE PRICE GROUP NC	2,174.000	92.32	92.32	210,193.14	210,193.14	200,703.68	200,703.68	0.18	-9,489.46	-9,489.46
74251V102	PRINCIPAL F NANCIAL GROUP INC	1,885.000	44.17	44.17	91,031.24	91,031.24	83,260.45	83,260.45	0.07	-7,770.79	-7,770.79
742718109	PROCTER & GAMBLE CO/THE	2,584.000	91.92	91.92	212,654.81	212,654.81	237,521.28	237,521.28	0.21	24,866.47	24,866.47
743315103	PROGRESSIVE CORP/THE	2,141.000	60.33	60.33	76,227.71	76,227.71	129,166.53	129,166.53	0.11	52,938.82	52,938.82
74340W103	PROLOGIS NC	7,510.000	58.72	58.72	442,010.47	442,010.47	440,987.20	440,987.20	0.39	-1,023.27	-1,023.27
744320102	PRUDENTIAL FINANCIAL INC	1,121.000	81.55	81.55	104,015.63	104,015.63	91,417.55	91,417.55	0.08	-12,598.08	-12,598.08
744573106	PUBLIC SERVICE ENTERPRISE GROU	9,721.000	52.05	52.05	489,016.95	489,016.95	505,978.05	505,978.05	0.44	16,961.10	16,961.10
74736K101	QORVO NC	5,025.000	60.73	60.73	344,585.80	344,585.80	305,168.25	305,168.25	0.27	-39,417.55	-39,417.55
74834L100	QUEST DIAGNOSTICS NC	3,158.000	83.27	83.27	271,488.90	271,488.90	262,966.66	262,966.66	0.23	-8,522.24	-8,522.24
74915M100	QURATE RETAIL INC	12,264.000	19.52	19.52	275,912.64	275,912.64	239,393.28	239,393.28	0.21	-36,519.36	-36,519.36
754730109	RAYMOND JAMES FINANCIAL INC	1,100.000	74.41	74.41	84,860.83	84,860.83	81,851.00	81,851.00	0.07	-3,009.83	-3,009.83
755111507	RAYTHEON CO	1,738.000	153.35	153.35	292,533.83	292,533.83	266,522.30	266,522.30	0.23	-26,011.53	-26,011.53
756109104	REALTY NCOME CORP	5,342.000	63.04	63.04	355,602.47	355,602.47	336,759.68	336,759.68	0.29	-18,842.79	-18,842.79
756577102	RED HAT NC	1,263.000	175.64	175.64	154,705.82	154,705.82	221,833.32	221,833.32	0.19	67,127.50	67,127.50
758849103	REGENCY CENTERS CORP	2,368.000	58.68	58.68	135,594.28	135,594.28	138,954.24	138,954.24	0.12	3,359.96	3,359.96
7591EP100	REGIONS F NANCIAL CORP	35,339.000	13.38	13.38	440,974.98	440,974.98	472,835.82	472,835.82	0.41	31,860.84	31,860.84
760759100	REPUBLIC SERVICES INC	6,358.000	72.09	72.09	355,059.87	355,059.87	458,348.22	458,348.22	0.40	103,288.35	103,288.35
761152107	RESMED INC	3,586.000	113.87	113.87	240,835.71	240,835.71	408,337.82	408,337.82	0.36	167,502.11	167,502.11
76118Y104	RESIDEO TECHNOLOGIES INC	287.500	20.55	20.55	6,650.94	6,650.94	5,908.13	5,908.13	0.01	-742.81	-742.81
773903109	ROCKWELL AUTOMATION INC	587.000	150.48	150.48	77,782.70	77,782.70	88,331.76	88,331.76	0.08	10,549.06	10,549.06
776696106	ROPER TECHNOLOG ES NC	1,775.000	266.52	266.52	358,216.50	358,216.50	473,073.00	473,073.00	0.41	114,856.50	114,856.50
778296103	ROSS STORES NC	3,578.000	83.20	83.20	287,069.31	287,069.31	297,689.60	297,689.60	0.26	10,620.29	10,620.29
78409V104	S&P GLOBAL INC	2,002.000	169.94	169.94	326,333.72	326,333.72	340,219.88	340,219.88	0.30	13,886.16	13,886.16
78440X101	SL GREEN REALTY CORP	2,844.000	79.08	79.08	308,038.96	308,038.96	224,903.52	224,903.52	0.20	-83,135.44	-83,135.44
79466L302	SALESFORCE.COM INC	887.000	136.97	136.97	104,841.22	104,841.22	121,492.39	121,492.39	0.11	16,651.17	16,651.17
806407102	HENRY SCHEIN NC	3,207.000	78.52	78.52	260,218.59	260,218.59	251,813.64	251,813.64	0.22	-8,404.95	-8,404.95
81211K100	SEALED AIR CORP	2,537.000	34.84	34.84	115,617.29	115,617.29	88,389.08	88,389.08	0.08	-27,228.21	-27,228.21
816851109	SEMPRA ENERGY	5,331.000	108.19	108.19	607,916.01	607,916.01	576,760.89	576,760.89	0.51	-31,155.12	-31,155.12
81762P102	SERVICENOW INC	1,541.000	178.05	178.05	153,365.36	153,365.36	274,375.05	274,375.05	0.24	121,009.69	121,009.69
82968B103	SIRIUS XM HOLD NGS NC	47,577.000	5.71	5.71	205,148.10	205,148.10	271,664.67	271,664.67	0.24	66,516.57	66,516.57
83088M102	SKYWORKS SOLUTIONS INC	3,826.000	67.02	67.02	318,230.47	318,230.47	256,418.52	256,418.52	0.22	-61,811.95	-61,811.95
832696405	JM SMUCKER CO/THE	3,279.000	93.49	93.49	456,154.10	456,154.10	306,553.71	306,553.71	0.27	-149,600.39	-149,600.39
833034101	SNAP-ON NC	1,893.000	145.29	145.29	303,560.98	303,560.98	275,033.97	275,033.97	0.24	-28,527.01	-28,527.01
842587107	SOUTHERN CO/THE	18,467.000	43.92	43.92	925,867.22	925,867.22	811,070.64	811,070.64	0.71	-114,796.58	-114,796.58
854502101	STANLEY BLACK & DECKER INC	1,693.000	119.74	119.74	206,214.81	206,214.81	202,719.82	202,719.82	0.18	-3,494.99	-3,494.99
855244109	STARBUCKS CORP	7,651.000	64.40	64.40	446,202.46	446,202.46	492,724.40	492,724.40	0.43	46,521.94	46,521.94
857477103	STATE STREET CORP	1,877.000	63.07	63.07	162,185.02	162,185.02	118,382.39	118,382.39	0.10	-43,802.63	-43,802.63
858119100	STEEL DYNAMICS NC	9,911.000	30.04	30.04	414,055.00	414,055.00	297,726.44	297,726.44	0.26	-116,328.56	-116,328.56
863667101	STRYKER CORP	1,444.000	156.75	156.75	184,649.35	184,649.35	226,347.00	226,347.00	0.20	41,697.65	41,697.65
867914103	SUNTRUST BANKS INC	6,592.000	50.44	50.44	372,068.38	372,068.38	332,500.48	332,500.48	0.29	-39,567.90	-39,567.90



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871607107	SYNOPSIS INC	4,546.000	84.24	84.24	308,581.12	308,581.12	382,955.04	382,955.04	0.34	74,373.92	74,373.92
871829107	SYSCO CORP	4,212.000	62.66	62.66	237,075.87	237,075.87	263,923.92	263,923.92	0.23	26,848.05	26,848.05
872540109	TJX COS NC/THE	6,871.000	44.74	44.74	286,158.97	286,158.97	307,408.54	307,408.54	0.27	21,249.57	21,249.57
872590104	T-MOBILE US NC	9,286.000	63.61	63.61	477,868.61	477,868.61	590,682.46	590,682.46	0.52	112,813.85	112,813.85
876030107	TAPESTRY INC	8,671.000	33.75	33.75	373,191.34	373,191.34	292,646.25	292,646.25	0.26	-80,545.09	-80,545.09
87612E106	TARGET CORP	7,194.000	66.09	66.09	501,492.60	501,492.60	475,451.46	475,451.46	0.42	-26,041.14	-26,041.14
87612G101	TARGA RESOURCES CORP	11,595.000	36.02	36.02	513,210.66	513,210.66	417,651.90	417,651.90	0.37	-95,558.76	-95,558.76
882508104	TEXAS INSTRUMENTS NC	3,641.000	94.50	94.50	319,984.90	319,984.90	344,074.50	344,074.50	0.30	24,089.60	24,089.60
883203101	TEXTRON INC	7,077.000	45.99	45.99	363,078.31	363,078.31	325,471.23	325,471.23	0.29	-37,607.08	-37,607.08
883556102	THERMO FISHER SCIENT FIC NC	1,623.000	223.79	223.79	287,906.75	287,906.75	363,211.17	363,211.17	0.32	75,304.42	75,304.42
88579Y101	3M CO	578.000	190.54	190.54	105,522.72	105,522.72	110,132.12	110,132.12	0.10	4,609.40	4,609.40
886547108	T FFANY & CO	4,523.000	80.51	80.51	375,461.20	375,461.20	364,146.73	364,146.73	0.32	-11,314.47	-11,314.47
891027104	TORCHMARK CORP	3,198.000	74.53	74.53	249,881.90	249,881.90	238,346.94	238,346.94	0.21	-11,534.96	-11,534.96
891906109	TOTAL SYSTEM SERVICES NC	3,716.000	81.29	81.29	231,611.82	231,611.82	302,073.64	302,073.64	0.26	70,461.82	70,461.82
892356106	TRACTOR SUPPLY CO	2,504.000	83.44	83.44	194,821.72	194,821.72	208,933.76	208,933.76	0.18	14,112.04	14,112.04
89417E109	TRAVELERS COS NC/THE	1,890.000	119.75	119.75	227,204.72	227,204.72	226,327.50	226,327.50	0.20	-877.22	-877.22
90130A101	TWENTY-F RST CENTURY FOX INC	3,696.000	48.12	48.12	147,253.85	147,253.85	177,851.52	177,851.52	0.16	30,597.67	30,597.67
902494103	TYSON FOODS INC	6,221.000	53.40	53.40	440,750.00	440,750.00	332,201.40	332,201.40	0.29	-108,548.60	-108,548.60
902653104	UDR INC	4,949.000	39.62	39.62	183,949.40	183,949.40	196,079.38	196,079.38	0.17	12,129.98	12,129.98
902973304	US BANCORP	7,132.000	45.70	45.70	341,251.65	341,251.65	325,932.40	325,932.40	0.29	-15,319.25	-15,319.25
90384S303	ULTA BEAUTY INC	1,508.000	244.84	244.84	370,881.77	370,881.77	369,218.72	369,218.72	0.32	-1,663.05	-1,663.05
907818108	UNION PACIFIC CORP	1,998.000	138.23	138.23	232,043.20	232,043.20	276,183.54	276,183.54	0.24	44,140.34	44,140.34
911363109	UNITED RENTALS INC	1,355.000	102.53	102.53	147,977.84	147,977.84	138,928.15	138,928.15	0.12	-9,049.69	-9,049.69
913017109	UNITED TECHNOLOG ES CORP	2,975.795	106.48	106.48	337,164.02	337,164.02	316,862.65	316,862.65	0.28	-20,301.37	-20,301.37
91324P102	UNITEDHEALTH GROUP NC	1,130.000	249.12	249.12	172,033.11	172,033.11	281,505.60	281,505.60	0.25	109,472.49	109,472.49
913903100	UNIVERSAL HEALTH SERVICES INC	3,961.000	116.56	116.56	501,572.52	501,572.52	461,694.16	461,694.16	0.40	-39,878.36	-39,878.36
91529Y106	UNUM GROUP	6,907.000	29.38	29.38	257,195.96	257,195.96	202,927.66	202,927.66	0.18	-54,268.30	-54,268.30
918204108	VF CORP	5,117.000	71.34	71.34	407,710.10	407,710.10	365,046.78	365,046.78	0.32	-42,663.32	-42,663.32
91913Y100	VALERO ENERGY CORP	6,231.000	74.97	74.97	420,778.91	420,778.91	467,138.07	467,138.07	0.41	46,359.16	46,359.16
92220P105	VARIAN MEDICAL SYSTEMS INC	1,846.000	113.31	113.31	149,735.27	149,735.27	209,170.26	209,170.26	0.18	59,434.99	59,434.99
922475108	VEEVA SYSTEMS NC	1,120.000	89.32	89.32	94,951.14	94,951.14	100,038.40	100,038.40	0.09	5,087.26	5,087.26
92276F100	VENTAS INC	3,824.000	58.59	58.59	243,469.43	243,469.43	224,048.16	224,048.16	0.20	-19,421.27	-19,421.27
92343E102	VERISIGN INC	1,898.000	148.29	148.29	208,303.41	208,303.41	281,454.42	281,454.42	0.25	73,151.01	73,151.01
92343V104	VERIZON COMMUNICATIONS INC	5,132.000	56.22	56.22	277,916.23	277,916.23	288,521.04	288,521.04	0.25	10,604.81	10,604.81
92345Y106	VERISK ANALYTICS INC	3,246.000	109.04	109.04	290,318.44	290,318.44	353,943.84	353,943.84	0.31	63,625.40	63,625.40
92553P201	VIACOM INC	14,639.000	25.70	25.70	419,108.05	419,108.05	376,222.30	376,222.30	0.33	-42,885.75	-42,885.75
92826C839	VISA INC	1,900.000	131.94	131.94	193,565.00	193,565.00	250,686.00	250,686.00	0.22	57,121.00	57,121.00
92939U106	WEC ENERGY GROUP NC	12,149.000	69.26	69.26	770,142.89	770,142.89	841,439.74	841,439.74	0.74	71,296.85	71,296.85
931142103	WALMART INC	7,718.000	93.15	93.15	618,051.77	618,051.77	718,931.70	718,931.70	0.63	100,879.93	100,879.93
931427108	WALGREENS BOOTS ALLIANCE NC	6,078.000	68.33	68.33	428,537.08	428,537.08	415,309.74	415,309.74	0.36	-13,227.34	-13,227.34
94106L109	WASTE MANAGEMENT INC	2,976.000	88.99	88.99	212,235.53	212,235.53	264,834.24	264,834.24	0.23	52,598.71	52,598.71
941848103	WATERS CORP	497.000	188.65	188.65	75,315.57	75,315.57	93,759.05	93,759.05	0.08	18,443.48	18,443.48
94946T106	WELLCARE HEALTH PLANS NC	1,081.000	236.09	236.09	245,353.49	245,353.49	255,213.29	255,213.29	0.22	9,859.80	9,859.80
95040Q104	WELLTOWER INC	8,616.000	69.41	69.41	589,709.81	589,709.81	598,036.56	598,036.56	0.52	8,326.75	8,326.75



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959802109	WESTERN UNION CO/THE	5,337.000	17.06	17.06	106,500.55	106,500.55	91,049.22	91,049.22	0.08	-15,451.33	-15,451.33
96145D105	WESTROCK CO	3,783.000	37.76	37.76	197,368.76	197,368.76	142,846.08	142,846.08	0.13	-54,522.68	-54,522.68
963320106	WH RLPOOL CORP	1,561.000	106.87	106.87	244,980.77	244,980.77	166,824.07	166,824.07	0.15	-78,156.70	-78,156.70
981558109	WORLDPAY NC	6,787.000	76.43	76.43	444,966.91	444,966.91	518,730.41	518,730.41	0.45	73,763.50	73,763.50
98310W108	WYNDHAM DESTINATIONS NC	2,158.000	35.84	35.84	88,527.33	88,527.33	77,342.72	77,342.72	0.07	-11,184.61	-11,184.61
983134107	WYNN RESORTS LTD	1,671.000	98.91	98.91	193,859.04	193,859.04	165,278.61	165,278.61	0.14	-28,580.43	-28,580.43
983793100	XPO LOGISTICS NC	4,735.000	57.04	57.04	442,292.70	442,292.70	270,084.40	270,084.40	0.24	-172,208.30	-172,208.30
98389B100	XCEL ENERGY INC	11,553.000	49.27	49.27	513,295.41	513,295.41	569,216.31	569,216.31	0.50	55,920.90	55,920.90
983919101	XILINX INC	5,487.000	85.17	85.17	398,707.61	398,707.61	467,327.79	467,327.79	0.41	68,620.18	68,620.18
98419M100	XYLEM NC/NY	5,274.000	66.72	66.72	265,948.70	265,948.70	351,881.28	351,881.28	0.31	85,932.58	85,932.58
988498101	YUMI BRANDS INC	2,997.000	91.92	91.92	193,799.11	193,799.11	275,484.24	275,484.24	0.24	81,685.13	81,685.13
98956P102	Z MMR BIOMET HOLDINGS INC	1,695.000	103.72	103.72	204,774.13	204,774.13	175,805.40	175,805.40	0.15	-28,968.73	-28,968.73
989701107	ZIONS BANCORP NA	7,930.000	40.74	40.74	381,050.16	381,050.16	323,068.20	323,068.20	0.28	-57,981.96	-57,981.96
98978V103	ZOETIS INC	2,918.000	85.54	85.54	154,319.36	154,319.36	249,605.72	249,605.72	0.22	95,286.36	95,286.36
G0177J108	ALLERGAN PLC	850.000	133.66	133.66	180,739.92	180,739.92	113,611.00	113,611.00	0.10	-67,128.92	-67,128.92
G02602103	AMDOCS LTD	4,596.000	58.58	58.58	269,924.97	269,924.97	269,233.68	269,233.68	0.24	-691.29	-691.29
G0408V102	AON PLC	2,281.000	145.36	145.36	275,269.65	275,269.65	331,566.16	331,566.16	0.29	56,296.51	56,296.51
G0450A105	ARCH CAPITAL GROUP LTD	15,117.000	26.72	26.72	363,595.95	363,595.95	403,926.24	403,926.24	0.35	40,330.29	40,330.29
G1151C101	ACCENTURE PLC	1,522.000	141.01	141.01	229,155.22	229,155.22	214,617.22	214,617.22	0.19	-14,538.00	-14,538.00
G16962105	BUNGE LTD	5,351.000	53.44	53.44	353,707.00	353,707.00	285,957.44	285,957.44	0.25	-67,749.56	-67,749.56
G27823106	DELPHI TECHNOLOGIES PLC	36.000	86.07	86.07	3,095.64	3,095.64	3,098.52	3,098.52	0.00	2.88	2.88
G29183103	EATON CORP PLC	3,588.000	68.66	68.66	257,091.31	257,091.31	246,352.08	246,352.08	0.22	-10,739.23	-10,739.23
G3223R108	EVEREST RE GROUP LTD	1,515.000	217.76	217.76	306,907.92	306,907.92	329,906.40	329,906.40	0.29	22,998.48	22,998.48
G47567105	IHS MARKIT LTD	6,856.000	47.97	47.97	280,312.51	280,312.51	328,882.32	328,882.32	0.29	48,569.81	48,569.81
G47791101	INGERSOLL-RAND PLC	4,783.000	91.23	91.23	382,135.64	382,135.64	436,353.09	436,353.09	0.38	54,217.45	54,217.45
G491BT108	INVESCO LTD	4,207.000	16.74	16.74	108,937.58	108,937.58	70,425.18	70,425.18	0.06	-38,512.40	-38,512.40
G51502105	JOHNSON CONTROLS INTERNATIONAL	4,729.000	29.65	29.65	163,208.79	163,208.79	140,214.85	140,214.85	0.12	-22,993.94	-22,993.94
G5876H105	MARVELL TECHNOLOGY GROUP LTD	10,392.000	16.19	16.19	159,821.69	159,821.69	168,246.48	168,246.48	0.15	8,424.79	8,424.79
G5960L103	MEDTRONIC PLC	5,424.000	90.96	90.96	458,264.61	458,264.61	493,367.04	493,367.04	0.43	35,102.43	35,102.43
G6518L108	NIELSEN HOLD NGS PLC	5,111.000	23.33	23.33	222,075.81	222,075.81	119,239.63	119,239.63	0.10	-102,836.18	-102,836.18
G66721104	NORWEGIAN CRUISE LINE HOLD NGS	5,065.000	42.39	42.39	257,573.42	257,573.42	214,705.35	214,705.35	0.19	-42,868.07	-42,868.07
G7945M107	SEAGATE TECHNOLOGY PLC	5,683.000	38.59	38.59	276,742.89	276,742.89	219,306.97	219,306.97	0.19	-57,435.92	-57,435.92
G7S00T104	PENTA R PLC	4,076.000	37.78	37.78	177,693.65	177,693.65	153,991.28	153,991.28	0.13	-23,702.37	-23,702.37
G96629103	W LLLIS TOWERS WATSON PLC	2,228.000	151.86	151.86	286,905.48	286,905.48	338,344.08	338,344.08	0.30	51,438.60	51,438.60
G97822103	PERRIGO CO PLC	4,680.000	38.75	38.75	337,268.34	337,268.34	181,350.00	181,350.00	0.16	-155,918.34	-155,918.34
H1467J104	CHUBB LTD	1,965.000	129.18	129.18	265,983.92	265,983.92	253,838.70	253,838.70	0.22	-12,145.22	-12,145.22
H84989104	TE CONNECTIVITY LTD	2,485.000	75.63	75.63	184,260.04	184,260.04	187,940.55	187,940.55	0.16	3,680.51	3,680.51
M22465104	CHECK POINT SOFTWARE TECHNOLOG	6,486.000	102.65	102.65	606,014.62	606,014.62	665,787.90	665,787.90	0.58	59,773.28	59,773.28
V7780T103	ROYAL CARIBBEAN CRUISES LTD	2,644.000	97.79	97.79	248,685.23	248,685.23	258,556.76	258,556.76	0.23	9,871.53	9,871.53



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Grand Total						272,205,680.18		417,328,093.26	100.00		145,122,413...
CASH & CASH EQUIVALENTS						1,516,445.05		1,516,445.05	0.36		0.00
U.S. DOLLAR						1,516,445.05	1,516,445.05	1,516,445.05	0.36	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	946,102.700	1.00	1.00	946,102.70	946,102.70	946,102.70	946,102.70	0.23	0.00	0.00
	CASH	0.000	1.00	1.00	81,592.09	81,592.09	81,592.09	81,592.09	0.02	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	482,991.96	482,991.96	482,991.96	482,991.96	0.12	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	2,915.43	2,915.43	2,915.43	2,915.43	0.00	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	17,273.51	17,273.51	17,273.51	17,273.51	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-499.67	-499.67	-499.67	-499.67	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-13,930.97	-13,930.97	-13,930.97	-13,930.97	0.00	0.00	0.00
EQUITY						270,689,235.13		415,811,648.21	99.64		145,122,413...
U.S. DOLLAR						270,689,235.13	270,689,235.13	415,811,648.21	99.64	145,122,413.08	145,122,413...
001055102	AFLAC NC	15,059.000	45.56	45.56	369,598.57	369,598.57	686,088.04	686,088.04	0.16	316,489.47	316,489.47
00130H105	AES CORP/VA	13,101.000	14.46	14.46	162,244.20	162,244.20	189,440.46	189,440.46	0.05	27,196.26	27,196.26
00206R102	AT&T NC	143,964.000	28.54	28.54	4,328,275.43	4,328,275.43	4,108,732.56	4,108,732.56	0.98	-219,542.87	-219,542.87
002824100	ABBOTT LABORATORIES	34,742.000	72.33	72.33	1,148,124.35	1,148,124.35	2,512,888.86	2,512,888.86	0.60	1,364,764.51	1,364,764.51
00287Y109	ABBV E INC	29,754.000	92.19	92.19	1,191,068.52	1,191,068.52	2,743,021.26	2,743,021.26	0.66	1,551,952.74	1,551,952.74
003654100	ABIOMED INC	891.000	325.04	325.04	375,977.74	375,977.74	289,610.64	289,610.64	0.07	-86,367.10	-86,367.10
00507V109	ACTIVISION BLIZZARD NC	15,094.000	46.57	46.57	606,167.71	606,167.71	702,927.58	702,927.58	0.17	96,759.87	96,759.87
00724F101	ADOBE INC	9,656.000	226.24	226.24	621,237.21	621,237.21	2,184,573.44	2,184,573.44	0.52	1,563,336.23	1,563,336.23
00751Y106	ADVANCE AUTO PARTS INC	1,442.000	157.46	157.46	240,264.41	240,264.41	227,057.32	227,057.32	0.05	-13,207.09	-13,207.09
007903107	ADVANCED MICRO DEVICES INC	17,397.000	18.46	18.46	261,595.25	261,595.25	321,148.62	321,148.62	0.08	59,553.37	59,553.37
008252108	AFFILIATED MANAGERS GROUP NC	1,042.000	97.44	97.44	192,621.75	192,621.75	101,532.48	101,532.48	0.02	-91,089.27	-91,089.27
00846U101	AG LENT TECHNOLOG ES INC	6,306.000	67.46	67.46	179,241.39	179,241.39	425,402.76	425,402.76	0.10	246,161.37	246,161.37
009158106	AIR PRODUCTS & CHEMICALS NC	4,343.000	160.05	160.05	390,445.82	390,445.82	695,097.15	695,097.15	0.17	304,651.33	304,651.33
00971T101	AKAMAI TECHNOLOG ES INC	3,222.000	61.08	61.08	129,213.34	129,213.34	196,799.76	196,799.76	0.05	67,586.42	67,586.42
011659109	ALASKA A R GROUP INC	2,439.000	60.85	60.85	149,074.84	149,074.84	148,413.15	148,413.15	0.04	-661.69	-661.69
012653101	ALBEMARLE CORP	2,101.000	77.07	77.07	174,511.08	174,511.08	161,924.07	161,924.07	0.04	-12,587.01	-12,587.01
015271109	ALEXANDRIA REAL ESTATE EQUIT E	2,127.000	115.24	115.24	240,885.69	240,885.69	245,115.48	245,115.48	0.06	4,229.79	4,229.79
015351109	ALEXION PHARMACEUTICALS INC	4,413.000	97.36	97.36	532,470.89	532,470.89	429,649.68	429,649.68	0.10	-102,821.21	-102,821.21
016255101	ALIGN TECHNOLOGY NC	1,440.000	209.43	209.43	510,158.55	510,158.55	301,579.20	301,579.20	0.07	-208,579.35	-208,579.35
018581108	ALLIANCE DATA SYSTEMS CORP	927.000	150.08	150.08	235,508.93	235,508.93	139,124.16	139,124.16	0.03	-96,384.77	-96,384.77
018802108	ALLIANT ENERGY CORP	4,667.000	42.25	42.25	180,651.83	180,651.83	197,180.75	197,180.75	0.05	16,528.92	16,528.92
020002101	ALLSTATE CORP/THE	6,813.000	82.63	82.63	337,343.00	337,343.00	562,958.19	562,958.19	0.13	225,615.19	225,615.19
02079K107	ALPHABET NC-CL C	6,086.000	1,035.61	1,035.61	3,078,067.90	3,078,067.90	6,302,722.46	6,302,722.46	1.51	3,224,654.56	3,224,654.56
02079K305	ALPHABET NC-CL A	5,914.000	1,044.96	1,044.96	2,800,579.40	2,800,579.40	6,179,893.44	6,179,893.44	1.48	3,379,314.04	3,379,314.04
02209S103	ALTRIA GROUP INC	37,169.000	49.39	49.39	1,374,355.43	1,374,355.43	1,835,776.91	1,835,776.91	0.44	461,421.48	461,421.48
023135106	AMAZON.COM NC	8,125.000	1,501.97	1,501.97	3,762,190.97	3,762,190.97	12,203,506.25	12,203,506.25	2.92	8,441,315.28	8,441,315.28
023608102	AMEREN CORP	4,832.000	65.23	65.23	177,362.43	177,362.43	315,191.36	315,191.36	0.08	137,828.93	137,828.93
02376R102	AMERICAN AIRLINES GROUP INC	8,108.000	32.11	32.11	410,775.50	410,775.50	260,347.88	260,347.88	0.06	-150,427.62	-150,427.62
025537101	AMERICAN ELECTRIC POWER CO INC	9,754.000	74.74	74.74	439,029.28	439,029.28	729,013.96	729,013.96	0.17	289,984.68	289,984.68



Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2018

Accounting Status : FINAL

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
025816109	AMERICAN EXPRESS CO	13,856.000	95.32	95.32	677,299.04	677,299.04	1,320,753.92	1,320,753.92	0.32	643,454.88	643,454.88
026874784	AMERICAN INTERNATIONAL GROUP I	17,499.000	39.41	39.41	2,932,245.44	2,932,245.44	689,635.59	689,635.59	0.17	-2,242,609.85	-2,242,609.85
03027X100	AMERICAN TOWER CORP	8,713.000	158.19	158.19	718,441.98	718,441.98	1,378,309.47	1,378,309.47	0.33	659,867.49	659,867.49
030420103	AMERICAN WATER WORKS CO INC	3,572.000	90.77	90.77	250,834.66	250,834.66	324,230.44	324,230.44	0.08	73,395.78	73,395.78
03073E105	AMERISOURCEBERGEN CORP	3,102.000	74.40	74.40	167,893.16	167,893.16	230,788.80	230,788.80	0.06	62,895.64	62,895.64
03076C106	AMERIPRISE FINANCIAL INC	2,757.000	104.37	104.37	188,043.40	188,043.40	287,748.09	287,748.09	0.07	99,704.69	99,704.69
031100100	AMETEK INC	4,591.000	67.70	67.70	225,768.67	225,768.67	310,810.70	310,810.70	0.07	85,042.03	85,042.03
031162100	AMGEN INC	12,605.000	194.67	194.67	1,184,558.20	1,184,558.20	2,453,815.35	2,453,815.35	0.59	1,269,257.15	1,269,257.15
032095101	AMPHENOL CORP	5,960.000	81.02	81.02	224,901.91	224,901.91	482,879.20	482,879.20	0.12	257,977.29	257,977.29
032511107	ANADARKO PETROLEUM CORP	9,975.000	43.84	43.84	484,076.06	484,076.06	437,304.00	437,304.00	0.10	-46,772.06	-46,772.06
032654105	ANALOG DEVICES INC	7,322.000	85.83	85.83	398,042.61	398,042.61	628,447.26	628,447.26	0.15	230,404.65	230,404.65
03662Q105	ANSYS NC	1,653.000	142.94	142.94	204,972.59	204,972.59	236,279.82	236,279.82	0.06	31,307.23	31,307.23
036752103	ANTHEM NC	5,116.000	262.63	262.63	467,525.67	467,525.67	1,343,615.08	1,343,615.08	0.32	876,089.41	876,089.41
037411105	APACHE CORP	7,508.000	26.25	26.25	343,656.47	343,656.47	197,085.00	197,085.00	0.05	-146,571.47	-146,571.47
03748R101	APARTMENT INVESTMENT & MANAGEM	3,079.000	43.88	43.88	98,195.41	98,195.41	135,106.52	135,106.52	0.03	36,911.11	36,911.11
037833100	APPLE NC	89,174.000	157.74	157.74	5,139,142.02	5,139,142.02	14,066,306.76	14,066,306.76	3.37	8,927,164.74	8,927,164.74
038222105	APPLIED MATERIALS INC	19,444.000	32.74	32.74	361,347.62	361,347.62	636,596.56	636,596.56	0.15	275,248.94	275,248.94
039483102	ARCHER-DAN ELS-M DLAND CO	11,090.000	40.97	40.97	353,795.44	353,795.44	454,357.30	454,357.30	0.11	100,561.86	100,561.86
03965L100	ARCONIC INC	8,507.000	16.86	16.86	220,367.75	220,367.75	143,428.02	143,428.02	0.03	-76,939.73	-76,939.73
040413106	ARISTA NETWORKS INC	1,029.000	210.70	210.70	274,604.60	274,604.60	216,810.30	216,810.30	0.05	-57,794.30	-57,794.30
04621X108	ASSURANT INC	1,031.000	89.44	89.44	55,198.02	55,198.02	92,212.64	92,212.64	0.02	37,014.62	37,014.62
052769106	AUTODESK INC	4,332.000	128.61	128.61	238,018.31	238,018.31	557,138.52	557,138.52	0.13	319,120.21	319,120.21
053015103	AUTOMATIC DATA PROCESSING NC	8,659.000	131.12	131.12	469,829.26	469,829.26	1,135,368.08	1,135,368.08	0.27	665,538.82	665,538.82
053332102	AUTOZONE NC	499.000	838.34	838.34	204,695.44	204,695.44	418,331.66	418,331.66	0.10	213,636.22	213,636.22
053484101	AVALONBAY COMMUNITIES NC	2,734.000	174.05	174.05	421,334.69	421,334.69	475,852.70	475,852.70	0.11	54,518.01	54,518.01
053611109	AVERY DENNISON CORP	1,715.000	89.83	89.83	91,323.17	91,323.17	154,058.45	154,058.45	0.04	62,735.28	62,735.28
054937107	BB&T CORP	15,243.000	43.32	43.32	458,658.11	458,658.11	660,326.76	660,326.76	0.16	201,668.65	201,668.65
05722G100	BAKER HUGHES A GE CO	10,155.000	21.50	21.50	419,776.02	419,776.02	218,332.50	218,332.50	0.05	-201,443.52	-201,443.52
058498106	BALL CORP	6,709.000	45.98	45.98	167,025.13	167,025.13	308,479.82	308,479.82	0.07	141,454.69	141,454.69
060505104	BANK OF AMERICA CORP	180,543.000	24.64	24.64	3,394,602.91	3,394,602.91	4,448,579.52	4,448,579.52	1.07	1,053,976.61	1,053,976.61
064058100	BANK OF NEW YORK MELLON CORP/T	17,994.000	47.07	47.07	604,842.39	604,842.39	846,977.58	846,977.58	0.20	242,135.19	242,135.19
071813109	BAXTER INTERNATIONAL NC	9,789.000	65.82	65.82	354,554.89	354,554.89	644,311.98	644,311.98	0.15	289,757.09	289,757.09
075887109	BECTON DICKINSON AND CO	5,306.000	225.32	225.32	726,195.00	726,195.00	1,195,547.92	1,195,547.92	0.29	469,352.92	469,352.92
084670702	BERKSHIRE HATHAWAY INC	38,481.000	204.18	204.18	4,505,852.18	4,505,852.18	7,857,050.58	7,857,050.58	1.88	3,351,198.40	3,351,198.40
086516101	BEST BUY CO NC	4,631.000	52.96	52.96	152,479.26	152,479.26	245,257.76	245,257.76	0.06	92,778.50	92,778.50
09062X103	BIOGEN NC	3,985.000	300.92	300.92	644,060.67	644,060.67	1,199,166.20	1,199,166.20	0.29	555,105.53	555,105.53
09247X101	BLACKROCK INC	2,402.000	392.82	392.82	646,230.24	646,230.24	943,553.64	943,553.64	0.23	297,323.40	297,323.40
093671105	H&R BLOCK INC	4,065.000	25.37	25.37	90,572.50	90,572.50	103,129.05	103,129.05	0.02	12,556.55	12,556.55
097023105	BOEING CO/THE	10,447.000	322.50	322.50	953,922.98	953,922.98	3,369,157.50	3,369,157.50	0.81	2,415,234.52	2,415,234.52
09857L108	BOOKING HOLDINGS INC	916.000	1,722.42	1,722.42	618,530.68	618,530.68	1,577,736.72	1,577,736.72	0.38	959,206.04	959,206.04
099724106	BORGWARNER NC	4,120.000	34.74	34.74	146,299.39	146,299.39	143,128.80	143,128.80	0.03	-3,170.59	-3,170.59
101121101	BOSTON PROPERTIES NC	3,055.000	112.55	112.55	354,461.06	354,461.06	343,840.25	343,840.25	0.08	-10,620.81	-10,620.81
101137107	BOSTON SCIENTIFIC CORP	27,373.000	35.34	35.34	419,748.80	419,748.80	967,361.82	967,361.82	0.23	547,613.02	547,613.02
10922N103	BRIGHTHOUSE FINANCIAL INC	2,346.000	30.48	30.48	101,117.11	101,117.11	71,506.08	71,506.08	0.02	-29,611.03	-29,611.03



Asset Detail

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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
110122108	BRISTOL-MYERS SQUIBB CO	32,286.000	51.98	51.98	1,398,386.29	1,398,386.29	1,678,226.28	1,678,226.28	0.40	279,839.99	279,839.99
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	2,309.000	96.25	96.25	262,978.21	262,978.21	222,241.25	222,241.25	0.05	-40,736.96	-40,736.96
11135F101	BROADCOM NC	8,178.000	254.28	254.28	1,019,666.25	1,019,666.25	2,079,501.84	2,079,501.84	0.50	1,059,835.59	1,059,835.59
115637209	BROWN-FORMAN CORP	3,289.000	47.58	47.58	91,014.38	91,014.38	156,490.62	156,490.62	0.04	65,476.24	65,476.24
124857202	CBS CORP	6,660.000	43.72	43.72	240,917.92	240,917.92	291,175.20	291,175.20	0.07	50,257.28	50,257.28
12503M108	CBOE GLOBAL MARKETS INC	2,219.000	97.83	97.83	200,956.64	200,956.64	217,084.77	217,084.77	0.05	16,128.13	16,128.13
12504L109	CBRE GROUP NC	6,271.000	40.04	40.04	196,791.55	196,791.55	251,090.84	251,090.84	0.06	54,299.29	54,299.29
125269100	CF INDUSTRIES HOLD NGS INC	4,565.000	43.51	43.51	156,576.59	156,576.59	198,623.15	198,623.15	0.05	42,046.56	42,046.56
12541W209	CH ROBINSON WORLDWIDE INC	2,720.000	84.09	84.09	161,052.79	161,052.79	228,724.80	228,724.80	0.05	67,672.01	67,672.01
125523100	CIGNA CORP	7,512.000	189.92	189.92	837,777.62	837,777.62	1,426,679.04	1,426,679.04	0.34	588,901.42	588,901.42
12572Q105	CME GROUP INC	7,077.000	188.12	188.12	723,888.89	723,888.89	1,331,325.24	1,331,325.24	0.32	607,436.35	607,436.35
125896100	CMS ENERGY CORP	5,604.000	49.65	49.65	175,390.04	175,390.04	278,238.60	278,238.60	0.07	102,848.56	102,848.56
126408103	CSX CORP	15,868.000	62.13	62.13	321,644.32	321,644.32	985,878.84	985,878.84	0.24	664,234.52	664,234.52
126650100	CVS HEALTH CORP	25,579.944	65.52	65.52	1,489,056.10	1,489,056.10	1,675,997.93	1,675,997.93	0.40	186,941.83	186,941.83
127097103	CABOT O L & GAS CORP	8,529.000	22.35	22.35	160,184.29	160,184.29	190,623.15	190,623.15	0.05	30,438.86	30,438.86
127387108	CADENCE DESIGN SYSTEMS INC	5,581.000	43.48	43.48	244,013.37	244,013.37	242,661.88	242,661.88	0.06	-1,351.49	-1,351.49
134429109	CAMPBELL SOUP CO	3,811.000	32.99	32.99	167,102.44	167,102.44	125,724.89	125,724.89	0.03	-41,377.55	-41,377.55
14040H105	CAPITAL ONE F NANCIAL CORP	9,369.000	75.59	75.59	558,961.35	558,961.35	708,202.71	708,202.71	0.17	149,241.36	149,241.36
14149Y108	CARD NAL HEALTH INC	5,893.000	44.60	44.60	318,951.39	318,951.39	262,827.80	262,827.80	0.06	-56,123.59	-56,123.59
143130102	CARMAX INC	3,454.000	62.73	62.73	100,336.87	100,336.87	216,669.42	216,669.42	0.05	116,332.55	116,332.55
143658300	CARNIVAL CORP	7,920.000	49.30	49.30	307,490.21	307,490.21	390,456.00	390,456.00	0.09	82,965.79	82,965.79
149123101	CATERPILLAR INC	11,673.000	127.07	127.07	806,981.57	806,981.57	1,483,288.11	1,483,288.11	0.36	676,306.54	676,306.54
151020104	CELGENE CORP	13,832.000	64.09	64.09	793,252.73	793,252.73	886,492.88	886,492.88	0.21	93,240.15	93,240.15
15135B101	CENTENE CORP	4,062.000	115.30	115.30	305,618.07	305,618.07	468,348.60	468,348.60	0.11	162,730.53	162,730.53
15189T107	CENTERPOINT ENERGY INC	9,914.000	28.23	28.23	206,355.56	206,355.56	279,872.22	279,872.22	0.07	73,516.66	73,516.66
156700106	CENTURYLINK NC	18,811.000	15.15	15.15	507,914.55	507,914.55	284,986.65	284,986.65	0.07	-222,927.90	-222,927.90
156782104	CERNER CORP	6,518.000	52.44	52.44	268,340.14	268,340.14	341,803.92	341,803.92	0.08	73,463.78	73,463.78
16119P108	CHARTER COMMUNICATIONS NC	3,487.000	284.97	284.97	939,237.66	939,237.66	993,690.39	993,690.39	0.24	54,452.73	54,452.73
166764100	CHEVRON CORP	37,796.000	108.79	108.79	2,796,542.92	2,796,542.92	4,111,826.84	4,111,826.84	0.99	1,315,283.92	1,315,283.92
169656105	CH POTLE MEXICAN GRILL INC	484.000	431.79	431.79	146,383.82	146,383.82	208,986.36	208,986.36	0.05	62,602.54	62,602.54
171340102	CHURCH & DWIGHT CO INC	4,871.000	65.76	65.76	202,124.16	202,124.16	320,316.96	320,316.96	0.08	118,192.80	118,192.80
171798101	CIMAREX ENERGY CO	1,891.000	61.65	61.65	233,460.95	233,460.95	116,580.15	116,580.15	0.03	-116,880.80	-116,880.80
172062101	CINCINNATI FINANCIAL CORP	2,994.000	77.42	77.42	132,410.81	132,410.81	231,795.48	231,795.48	0.06	99,384.67	99,384.67
17275R102	CISCO SYSTEMS NC	88,933.000	43.33	43.33	1,817,140.97	1,817,140.97	3,853,466.89	3,853,466.89	0.92	2,036,325.92	2,036,325.92
172908105	CINTAS CORP	1,713.000	167.99	167.99	112,544.80	112,544.80	287,766.87	287,766.87	0.07	175,222.07	175,222.07
172967424	CITIGROUP NC	48,307.000	52.06	52.06	3,392,607.25	3,392,607.25	2,514,862.42	2,514,862.42	0.60	-877,744.83	-877,744.83
174610105	CITIZENS FINANCIAL GROUP INC	9,256.000	29.73	29.73	202,686.15	202,686.15	275,180.88	275,180.88	0.07	72,494.73	72,494.73
177376100	CITRIX SYSTEMS INC	2,532.000	102.46	102.46	123,285.14	123,285.14	259,428.72	259,428.72	0.06	136,143.58	136,143.58
189054109	CLOROX CO/THE	2,525.000	154.14	154.14	226,532.10	226,532.10	389,203.50	389,203.50	0.09	162,671.40	162,671.40
191216100	COCA-COLA CO/THE	75,777.000	47.35	47.35	2,489,708.14	2,489,708.14	3,588,040.95	3,588,040.95	0.86	1,098,332.81	1,098,332.81
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	11,454.000	63.48	63.48	468,189.71	468,189.71	727,099.92	727,099.92	0.17	258,910.21	258,910.21
194162103	COLGATE-PALMOLIVE CO	17,156.000	59.52	59.52	907,863.08	907,863.08	1,021,125.12	1,021,125.12	0.24	113,262.04	113,262.04
20030N101	COMCAST CORP	89,806.000	34.05	34.05	1,675,561.76	1,675,561.76	3,057,894.30	3,057,894.30	0.73	1,382,332.54	1,382,332.54
200340107	COMERICA NC	3,199.000	68.69	68.69	145,169.63	145,169.63	219,739.31	219,739.31	0.05	74,569.68	74,569.68



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205887102	CONAGRA BRANDS INC	9,606.000	21.36	21.36	236,635.43	236,635.43	205,184.16	205,184.16	0.05	-31,451.27	-31,451.27
20605P101	CONCHO RESOURCES INC	3,961.000	102.79	102.79	439,643.19	439,643.19	407,151.19	407,151.19	0.10	-32,492.00	-32,492.00
20825C104	CONOCOPHILLIPS	22,772.000	62.35	62.35	962,791.67	962,791.67	1,419,834.20	1,419,834.20	0.34	457,042.53	457,042.53
209115104	CONSOLIDATED EDISON INC	6,161.000	76.46	76.46	350,706.55	350,706.55	471,070.06	471,070.06	0.11	120,363.51	120,363.51
21036P108	CONSTELLATION BRANDS NC	3,286.000	160.82	160.82	255,316.89	255,316.89	528,454.52	528,454.52	0.13	273,137.63	273,137.63
216648402	COOPER COS INC/THE	972.000	254.50	254.50	178,289.12	178,289.12	247,374.00	247,374.00	0.06	69,084.88	69,084.88
217204106	COPART INC	4,074.000	47.78	47.78	213,507.94	213,507.94	194,655.72	194,655.72	0.05	-18,852.22	-18,852.22
219350105	CORNING NC	15,832.000	30.21	30.21	278,265.33	278,265.33	478,284.72	478,284.72	0.11	200,019.39	200,019.39
22160K105	COSTCO WHOLESALE CORP	8,668.000	203.71	203.71	800,647.91	800,647.91	1,765,758.28	1,765,758.28	0.42	965,110.37	965,110.37
222070203	COTY INC	8,914.000	6.56	6.56	201,615.80	201,615.80	58,475.84	58,475.84	0.01	-143,139.96	-143,139.96
22822V101	CROWN CASTLE NTERNATIONAL COR	8,206.000	108.63	108.63	614,241.76	614,241.76	891,417.78	891,417.78	0.21	277,176.02	277,176.02
231021106	CUMMINS INC	2,922.000	133.64	133.64	214,183.55	214,183.55	390,496.08	390,496.08	0.09	176,312.53	176,312.53
23331A109	DR HORTON NC	6,773.000	34.66	34.66	141,025.07	141,025.07	234,752.18	234,752.18	0.06	93,727.11	93,727.11
233331107	DTE ENERGY CO	3,599.000	110.30	110.30	226,977.85	226,977.85	396,969.70	396,969.70	0.10	169,991.85	169,991.85
23355L106	DXC TECHNOLOGY CO	5,541.000	53.17	53.17	275,107.13	275,107.13	294,614.97	294,614.97	0.07	19,507.84	19,507.84
235851102	DANAHER CORP	12,201.000	103.12	103.12	557,380.34	557,380.34	1,258,167.12	1,258,167.12	0.30	700,786.78	700,786.78
237194105	DARDEN RESTAURANTS NC	2,455.000	99.86	99.86	111,699.10	111,699.10	245,156.30	245,156.30	0.06	133,457.20	133,457.20
23918K108	DAVITA INC	2,495.000	51.46	51.46	134,721.69	134,721.69	128,392.70	128,392.70	0.03	-6,328.99	-6,328.99
244199105	DEERE & CO	6,363.000	149.17	149.17	476,605.43	476,605.43	949,168.71	949,168.71	0.23	472,563.28	472,563.28
247361702	DELTA A R L NES INC	12,341.000	49.90	49.90	387,253.34	387,253.34	615,815.90	615,815.90	0.15	228,562.56	228,562.56
24906P109	DENTSPLY SIRONA NC	4,402.000	37.21	37.21	221,407.86	221,407.86	163,798.42	163,798.42	0.04	-57,609.44	-57,609.44
25179M103	DEVON ENERGY CORP	9,261.000	22.54	22.54	306,024.90	306,024.90	208,742.94	208,742.94	0.05	-97,281.96	-97,281.96
25278X109	DIAMONDBACK ENERGY NC	3,051.000	92.70	92.70	270,860.15	270,860.15	282,827.70	282,827.70	0.07	11,967.55	11,967.55
253868103	DIGITAL REALTY TRUST INC	4,080.000	106.55	106.55	427,418.07	427,418.07	434,724.00	434,724.00	0.10	7,305.93	7,305.93
254687106	WALT DISNEY CO/THE	29,447.000	109.65	109.65	1,701,807.62	1,701,807.62	3,228,863.55	3,228,863.55	0.77	1,527,055.93	1,527,055.93
254709108	DISCOVER FINANCIAL SERVICES	6,646.000	58.98	58.98	206,883.03	206,883.03	391,981.08	391,981.08	0.09	185,098.05	185,098.05
25470F104	DISCOVERY NC	3,100.000	24.74	24.74	78,229.57	78,229.57	76,694.00	76,694.00	0.02	-1,535.57	-1,535.57
25470F302	DISCOVERY NC	7,126.000	23.08	23.08	180,288.19	180,288.19	164,468.08	164,468.08	0.04	-15,820.11	-15,820.11
25470M109	DISH NETWORK CORP	4,535.000	24.97	24.97	278,095.06	278,095.06	113,238.95	113,238.95	0.03	-164,856.11	-164,856.11
256677105	DOLLAR GENERAL CORP	5,200.000	108.08	108.08	323,227.94	323,227.94	562,016.00	562,016.00	0.13	238,788.06	238,788.06
256746108	DOLLAR TREE INC	4,707.000	90.32	90.32	282,498.33	282,498.33	425,136.24	425,136.24	0.10	142,637.91	142,637.91
25746U109	DOM NION ENERGY INC	12,986.000	71.46	71.46	675,241.94	675,241.94	927,979.56	927,979.56	0.22	252,737.62	252,737.62
260003108	DOVER CORP	2,895.000	70.95	70.95	112,684.61	112,684.61	205,400.25	205,400.25	0.05	92,715.64	92,715.64
26078J100	DOWDUPONT INC	45,382.000	53.48	53.48	1,809,014.19	1,809,014.19	2,427,029.36	2,427,029.36	0.58	618,015.17	618,015.17
264411505	DUKE REALTY CORP	7,088.000	25.90	25.90	209,094.06	209,094.06	183,579.20	183,579.20	0.04	-25,514.86	-25,514.86
26441C204	DUKE ENERGY CORP	14,101.000	86.30	86.30	905,595.09	905,595.09	1,216,916.30	1,216,916.30	0.29	311,321.21	311,321.21
26875P101	EOG RESOURCES INC	11,471.000	87.21	87.21	676,236.69	676,236.69	1,000,385.91	1,000,385.91	0.24	324,149.22	324,149.22
269246401	E*TRADE F NANCIAL CORP	5,029.000	43.88	43.88	101,287.88	101,287.88	220,672.52	220,672.52	0.05	119,384.64	119,384.64
277432100	EASTMAN CHEMICAL CO	2,770.000	73.11	73.11	132,461.83	132,461.83	202,514.70	202,514.70	0.05	70,052.87	70,052.87
278642103	EBAY INC	17,903.000	28.07	28.07	298,290.36	298,290.36	502,537.21	502,537.21	0.12	204,246.85	204,246.85
278865100	ECOLAB NC	5,028.000	147.35	147.35	398,763.13	398,763.13	740,875.80	740,875.80	0.18	342,112.67	342,112.67
281020107	EDISON INTERNATIONAL	6,445.000	56.77	56.77	318,633.22	318,633.22	365,882.65	365,882.65	0.09	47,249.43	47,249.43
28176E108	EDWARDS LIFESCIENCES CORP	4,135.000	153.17	153.17	222,294.09	222,294.09	633,357.95	633,357.95	0.15	411,063.86	411,063.86
285512109	ELECTRONIC ARTS NC	5,976.000	78.91	78.91	236,002.71	236,002.71	471,566.16	471,566.16	0.11	235,563.45	235,563.45



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291011104	EMERSON ELECTRIC CO	12,386.000	59.75	59.75	532,477.33	532,477.33	740,063.50	740,063.50	0.18	207,586.17	207,586.17
29364G103	ENTERGY CORP	3,583.000	86.07	86.07	255,044.28	255,044.28	308,388.81	308,388.81	0.07	53,344.53	53,344.53
294429105	EQU FAX NC	2,385.000	93.13	93.13	145,155.37	145,155.37	222,115.05	222,115.05	0.05	76,959.68	76,959.68
29444U700	EQU NIX INC	1,590.000	352.56	352.56	459,553.51	459,553.51	560,570.40	560,570.40	0.13	101,016.89	101,016.89
294600101	EQUITRANS MIDSTREAM CORP	0.600	20.02	20.02	18.18	18.18	12.01	12.01	0.00	-6.17	-6.17
29476L107	EQUITY RESIDENTIAL	7,288.000	66.01	66.01	475,999.57	475,999.57	481,080.88	481,080.88	0.12	5,081.31	5,081.31
297178105	ESSEX PROPERTY TRUST INC	1,307.000	245.21	245.21	257,093.40	257,093.40	320,489.47	320,489.47	0.08	63,396.07	63,396.07
30034W106	EVERGY INC	5,211.000	56.77	56.77	274,242.40	274,242.40	295,828.47	295,828.47	0.07	21,586.07	21,586.07
30040W108	EVERSOURCE ENERGY	6,268.000	65.04	65.04	249,158.93	249,158.93	407,670.72	407,670.72	0.10	158,511.79	158,511.79
30161N101	EXELON CORP	19,128.000	45.10	45.10	689,498.51	689,498.51	862,672.80	862,672.80	0.21	173,174.29	173,174.29
30212P303	EXPEDIA GROUP INC	2,343.000	112.65	112.65	179,834.29	179,834.29	263,938.95	263,938.95	0.06	84,104.66	84,104.66
302130109	EXPEDITORS INTERNATIONAL OF WA	3,414.000	68.09	68.09	114,947.40	114,947.40	232,459.26	232,459.26	0.06	117,511.86	117,511.86
30225T102	EXTRA SPACE STORAGE INC	2,503.000	90.48	90.48	213,297.88	213,297.88	226,471.44	226,471.44	0.05	13,173.56	13,173.56
30231G102	EXXON MOBIL CORP	83,748.000	68.19	68.19	5,303,037.24	5,303,037.24	5,710,776.12	5,710,776.12	1.37	407,738.88	407,738.88
302445101	FLIR SYSTEMS NC	2,737.000	43.54	43.54	87,065.95	87,065.95	119,168.98	119,168.98	0.03	32,103.03	32,103.03
302491303	FMC CORP	2,664.000	73.96	73.96	108,622.39	108,622.39	197,029.44	197,029.44	0.05	88,407.05	88,407.05
30303M102	FACEBOOK NC	47,523.000	131.09	131.09	3,949,050.25	3,949,050.25	6,229,790.07	6,229,790.07	1.49	2,280,739.82	2,280,739.82
311900104	FASTENAL CO	5,678.000	52.29	52.29	186,622.14	186,622.14	296,902.62	296,902.62	0.07	110,280.48	110,280.48
313747206	FEDERAL REALTY INVESTMENT TRUS	1,461.000	118.04	118.04	215,733.90	215,733.90	172,456.44	172,456.44	0.04	-43,277.46	-43,277.46
31428X106	FEDEX CORP	4,796.000	161.33	161.33	474,935.30	474,935.30	773,738.68	773,738.68	0.19	298,803.38	298,803.38
315616102	F5 NETWORKS NC	1,199.000	162.03	162.03	132,309.89	132,309.89	194,273.97	194,273.97	0.05	61,964.08	61,964.08
31620M106	F DELITY NATIONAL INFORMATION	6,478.000	102.55	102.55	321,075.84	321,075.84	664,318.90	664,318.90	0.16	343,243.06	343,243.06
316773100	F FTH THIRD BANCORP	12,969.000	23.53	23.53	199,347.57	199,347.57	305,160.57	305,160.57	0.07	105,813.00	105,813.00
337738108	FISERV INC	7,882.000	73.49	73.49	191,442.83	191,442.83	579,248.18	579,248.18	0.14	387,805.35	387,805.35
337932107	F RSTENERGY CORP	9,611.000	37.55	37.55	337,404.98	337,404.98	360,893.05	360,893.05	0.09	23,488.07	23,488.07
339041105	FLEETCOR TECHNOLOGIES INC	1,754.000	185.72	185.72	381,412.75	381,412.75	325,752.88	325,752.88	0.08	-55,659.87	-55,659.87
343412102	FLUOR CORP	2,783.000	32.20	32.20	154,778.57	154,778.57	89,612.60	89,612.60	0.02	-65,165.97	-65,165.97
34354P105	FLOWSERVE CORP	2,588.000	38.02	38.02	99,880.42	99,880.42	98,395.76	98,395.76	0.02	-1,484.66	-1,484.66
344849104	FOOT LOCKER INC	2,273.000	53.20	53.20	139,491.49	139,491.49	120,923.60	120,923.60	0.03	-18,567.89	-18,567.89
345370860	FORD MOTOR CO	77,284.000	7.65	7.65	760,306.56	760,306.56	591,222.60	591,222.60	0.14	-169,083.96	-169,083.96
34959E109	FORTINET INC	2,865.000	70.43	70.43	211,501.67	211,501.67	201,781.95	201,781.95	0.05	-9,719.72	-9,719.72
34959J108	FORTIVE CORP	5,813.000	67.66	67.66	179,242.73	179,242.73	393,307.58	393,307.58	0.09	214,064.85	214,064.85
34964C106	FORTUNE BRANDS HOME & SECURITY	2,797.000	37.99	37.99	174,825.56	174,825.56	106,258.03	106,258.03	0.03	-68,567.53	-68,567.53
354613101	FRANKLIN RESOURCES INC	5,887.000	29.66	29.66	202,738.57	202,738.57	174,608.42	174,608.42	0.04	-28,130.15	-28,130.15
35671D857	FREEPORT-MCMORAN INC	28,663.000	10.31	10.31	537,473.46	537,473.46	295,515.53	295,515.53	0.07	-241,957.93	-241,957.93
363576109	ARTHUR J GALLAGHER & CO	3,633.000	73.70	73.70	178,000.09	178,000.09	267,752.10	267,752.10	0.06	89,752.01	89,752.01
364760108	GAP INC/THE	4,225.000	25.76	25.76	98,359.50	98,359.50	108,836.00	108,836.00	0.03	10,476.50	10,476.50
366651107	GARTNER NC	1,798.000	127.84	127.84	199,461.14	199,461.14	229,856.32	229,856.32	0.06	30,395.18	30,395.18
369550108	GENERAL DYNAMICS CORP	5,507.000	157.21	157.21	523,150.37	523,150.37	865,755.47	865,755.47	0.21	342,605.10	342,605.10
369604103	GENERAL ELECTRIC CO	172,055.000	7.57	7.57	4,473,574.07	4,473,574.07	1,302,456.35	1,302,456.35	0.31	-3,171,117.72	-3,171,117.72
370334104	GENERAL MILLS INC	11,794.000	38.94	38.94	531,072.99	531,072.99	459,258.36	459,258.36	0.11	-71,814.63	-71,814.63
37045V100	GENERAL MOTORS CO	25,964.000	33.45	33.45	892,092.74	892,092.74	868,495.80	868,495.80	0.21	-23,596.94	-23,596.94
372460105	GENUINE PARTS CO	2,903.000	96.02	96.02	169,113.90	169,113.90	278,746.06	278,746.06	0.07	109,632.16	109,632.16
375558103	G LEAD SC ENCES NC	25,589.000	62.55	62.55	1,034,505.92	1,034,505.92	1,600,591.95	1,600,591.95	0.38	566,086.03	566,086.03



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37940X102	GLOBAL PAYMENTS INC	3,130.000	103.13	103.13	238,321.80	238,321.80	322,796.90	322,796.90	0.08	84,475.10	84,475.10
38141G104	GOLDMAN SACHS GROUP INC/THE	6,843.000	167.05	167.05	896,121.91	896,121.91	1,143,123.15	1,143,123.15	0.27	247,001.24	247,001.24
382550101	GOODYEAR T RE & RUBBER CO/THE	4,609.000	20.41	20.41	88,672.89	88,672.89	94,069.69	94,069.69	0.02	5,396.80	5,396.80
384802104	WW GRA NGER INC	902.000	282.36	282.36	136,981.84	136,981.84	254,688.72	254,688.72	0.06	117,706.88	117,706.88
40412C101	HCA HEALTHCARE INC	5,310.000	124.45	124.45	400,717.93	400,717.93	660,829.50	660,829.50	0.16	260,111.57	260,111.57
40414L109	HCP INC	9,445.000	27.93	27.93	331,656.10	331,656.10	263,798.85	263,798.85	0.06	-67,857.25	-67,857.25
40434L105	HP INC	31,301.000	20.46	20.46	340,474.69	340,474.69	640,418.46	640,418.46	0.15	299,943.77	299,943.77
406216101	HALL BURTON CO	17,329.000	26.58	26.58	485,312.80	485,312.80	460,604.82	460,604.82	0.11	-24,707.98	-24,707.98
410345102	HANESBRANDS INC	7,136.000	12.53	12.53	224,479.15	224,479.15	89,414.08	89,414.08	0.02	-135,065.07	-135,065.07
412822108	HARLEY-DAVIDSON NC	3,221.000	34.12	34.12	150,857.85	150,857.85	109,900.52	109,900.52	0.03	-40,957.33	-40,957.33
413875105	HARRIS CORP	2,327.000	134.65	134.65	154,969.52	154,969.52	313,330.55	313,330.55	0.08	158,361.03	158,361.03
416515104	HARTFORD FINANCIAL SERVICES GR	7,096.000	44.45	44.45	254,628.25	254,628.25	315,417.20	315,417.20	0.08	60,788.95	60,788.95
418056107	HASBRO NC	2,302.000	81.25	81.25	130,886.06	130,886.06	187,037.50	187,037.50	0.04	56,151.44	56,151.44
423452101	HELMERICH & PAYNE INC	2,157.000	47.94	47.94	99,391.63	99,391.63	103,406.58	103,406.58	0.02	4,014.95	4,014.95
426281101	JACK HENRY & ASSOCIATES NC	1,529.000	126.52	126.52	209,782.94	209,782.94	193,449.08	193,449.08	0.05	-16,333.86	-16,333.86
427866108	HERSHEY CO/THE	2,774.000	107.18	107.18	196,963.56	196,963.56	297,317.32	297,317.32	0.07	100,353.76	100,353.76
42809H107	HESS CORP	4,922.000	40.50	40.50	227,106.17	227,106.17	199,341.00	199,341.00	0.05	-27,765.17	-27,765.17
42824C109	HEWLETT PACKARD ENTERPRISE CO	28,148.000	13.21	13.21	202,809.33	202,809.33	371,835.08	371,835.08	0.09	169,025.75	169,025.75
43300A203	HILTON WORLDWIDE HOLDINGS NC	5,866.000	71.80	71.80	416,898.18	416,898.18	421,178.80	421,178.80	0.10	4,280.62	4,280.62
436106108	HOLLYFRONTIER CORP	3,153.000	51.12	51.12	226,637.55	226,637.55	161,181.36	161,181.36	0.04	-65,456.19	-65,456.19
436440101	HOLOGIC INC	5,329.000	41.10	41.10	201,842.31	201,842.31	219,021.90	219,021.90	0.05	17,179.59	17,179.59
437076102	HOME DEPOT NC/THE	22,343.000	171.82	171.82	1,554,720.54	1,554,720.54	3,838,974.26	3,838,974.26	0.92	2,284,253.72	2,284,253.72
438516106	HONEYWELL INTERNATIONAL INC	14,643.000	132.12	132.12	907,049.36	907,049.36	1,934,633.16	1,934,633.16	0.46	1,027,583.80	1,027,583.80
440452100	HORMEL FOODS CORP	5,393.000	42.68	42.68	149,605.83	149,605.83	230,173.24	230,173.24	0.06	80,567.41	80,567.41
44107P104	HOST HOTELS & RESORTS NC	14,679.000	16.67	16.67	234,011.45	234,011.45	244,698.93	244,698.93	0.06	10,687.48	10,687.48
444859102	HUMANA INC	2,714.000	286.48	286.48	330,113.05	330,113.05	777,506.72	777,506.72	0.19	447,393.67	447,393.67
445658107	JB HUNT TRANSPORT SERVICES INC	1,728.000	93.04	93.04	141,428.60	141,428.60	160,773.12	160,773.12	0.04	19,344.52	19,344.52
446150104	HUNTINGTON BANCSHARES INC/OH	20,998.000	11.92	11.92	181,380.85	181,380.85	250,296.16	250,296.16	0.06	68,915.31	68,915.31
446413106	HUNTINGTON INGALLS INDUSTRIES	850.000	190.31	190.31	221,689.62	221,689.62	161,763.50	161,763.50	0.04	-59,926.12	-59,926.12
44980X109	IPG PHOTONICS CORP	708.000	113.29	113.29	172,706.57	172,706.57	80,209.32	80,209.32	0.02	-92,497.25	-92,497.25
45168D104	IDEXX LABORATORIES INC	1,706.000	186.02	186.02	262,621.56	262,621.56	317,350.12	317,350.12	0.08	54,728.56	54,728.56
452308109	ILLINOIS TOOL WORKS INC	6,038.000	126.69	126.69	376,344.37	376,344.37	764,954.22	764,954.22	0.18	388,609.85	388,609.85
452327109	ILLUMINA INC	2,908.000	299.93	299.93	537,648.78	537,648.78	872,196.44	872,196.44	0.21	334,547.66	334,547.66
45337C102	INCYTE CORP	3,494.000	63.59	63.59	494,072.05	494,072.05	222,183.46	222,183.46	0.05	-271,888.59	-271,888.59
458140100	INTEL CORP	90,279.000	46.93	46.93	2,278,810.22	2,278,810.22	4,236,793.47	4,236,793.47	1.02	1,957,983.25	1,957,983.25
45866F104	INTERCONT NENTAL EXCHANGE NC	11,267.000	75.33	75.33	445,812.21	445,812.21	848,743.11	848,743.11	0.20	402,930.90	402,930.90
459200101	INTERNATIONAL BUSINESS MACHINES	17,977.000	113.67	113.67	2,213,545.60	2,213,545.60	2,043,445.59	2,043,445.59	0.49	-170,100.01	-170,100.01
459506101	INTERNATIONAL FLAVORS & FRAGRANCE	2,004.000	134.27	134.27	193,767.36	193,767.36	269,077.08	269,077.08	0.06	75,309.72	75,309.72
460146103	INTERNATIONAL PAPER CO	8,012.000	40.36	40.36	313,109.88	313,109.88	323,364.32	323,364.32	0.08	10,254.44	10,254.44
460690100	INTERPUBLIC GROUP OF COS INC/T	7,603.000	20.63	20.63	159,586.14	159,586.14	156,849.89	156,849.89	0.04	-2,736.25	-2,736.25
461202103	INTUIT INC	5,134.000	196.85	196.85	426,798.64	426,798.64	1,010,627.90	1,010,627.90	0.24	583,829.26	583,829.26
46120E802	INTUITIVE SURGICAL INC	2,259.000	478.92	478.92	412,280.97	412,280.97	1,081,880.28	1,081,880.28	0.26	669,599.31	669,599.31
46266C105	IQVIA HOLDINGS INC	3,134.000	116.17	116.17	314,127.18	314,127.18	364,076.78	364,076.78	0.09	49,949.60	49,949.60
46284V101	IRON MOUNTAIN INC	5,662.000	32.41	32.41	180,859.67	180,859.67	183,505.42	183,505.42	0.04	2,645.75	2,645.75



Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2018

Accounting Status : FINAL

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
46625H100	JPMORGAN CHASE & CO	65,779.000	97.62	97.62	3,138,777.25	3,138,777.25	6,421,345.98	6,421,345.98	1.54	3,282,568.73	3,282,568.73
469814107	JACOBS ENGINEER NG GROUP INC	2,365.000	58.46	58.46	103,441.72	103,441.72	138,257.90	138,257.90	0.03	34,816.18	34,816.18
47233W109	JEFFERIES FINANCIAL GROUP INC	5,560.000	17.36	17.36	130,519.85	130,519.85	96,521.60	96,521.60	0.02	-33,998.25	-33,998.25
478160104	JOHNSON & JOHNSON	53,051.000	129.05	129.05	3,923,073.26	3,923,073.26	6,846,231.55	6,846,231.55	1.64	2,923,158.29	2,923,158.29
48203R104	JUNIPER NETWORKS INC	6,827.000	26.91	26.91	187,124.36	187,124.36	183,714.57	183,714.57	0.04	-3,409.79	-3,409.79
482480100	KLA-TENCOR CORP	3,028.000	89.49	89.49	175,535.90	175,535.90	270,975.72	270,975.72	0.06	95,439.82	95,439.82
485170302	KANSAS CITY SOUTHERN	2,012.000	95.45	95.45	202,348.81	202,348.81	192,045.40	192,045.40	0.05	-10,303.41	-10,303.41
487836108	KELLOGG CO	5,011.000	57.01	57.01	322,397.82	322,397.82	285,677.11	285,677.11	0.07	-36,720.71	-36,720.71
493267108	KEYCORP	20,464.000	14.78	14.78	271,037.65	271,037.65	302,457.92	302,457.92	0.07	31,420.27	31,420.27
49338L103	KEYSIGHT TECHNOLOGIES NC	3,707.000	62.08	62.08	214,270.54	214,270.54	230,130.56	230,130.56	0.06	15,860.02	15,860.02
494368103	KIMBERLY-CLARK CORP	6,850.000	113.94	113.94	522,025.32	522,025.32	780,489.00	780,489.00	0.19	258,463.68	258,463.68
49446R109	KIMCO REALTY CORP	8,335.000	14.65	14.65	172,725.27	172,725.27	122,107.75	122,107.75	0.03	-50,617.52	-50,617.52
49456B101	KINDER MORGAN NC/DE	37,545.000	15.38	15.38	1,107,225.04	1,107,225.04	577,442.10	577,442.10	0.14	-529,782.94	-529,782.94
500255104	KOHL'S CORP	3,266.000	66.34	66.34	168,190.49	168,190.49	216,666.44	216,666.44	0.05	48,475.95	48,475.95
500754106	KRAFT HEINZ CO/THE	12,302.000	43.04	43.04	780,709.17	780,709.17	529,478.08	529,478.08	0.13	-251,231.09	-251,231.09
501044101	KROGER CO/THE	15,785.000	27.50	27.50	342,193.07	342,193.07	434,087.50	434,087.50	0.10	91,894.43	91,894.43
501797104	L BRANDS INC	4,517.000	25.67	25.67	231,015.84	231,015.84	115,951.39	115,951.39	0.03	-115,064.45	-115,064.45
501889208	LKQ CORP	6,294.000	23.73	23.73	204,265.70	204,265.70	149,356.62	149,356.62	0.04	-54,909.08	-54,909.08
502413107	L3 TECHNOLOGIES INC	1,557.000	173.66	173.66	142,981.18	142,981.18	270,388.62	270,388.62	0.06	127,407.44	127,407.44
50540R409	LABORATORY CORP OF AMERICA HOL	1,996.000	126.36	126.36	216,730.52	216,730.52	252,214.56	252,214.56	0.06	35,484.04	35,484.04
512807108	LAM RESEARCH CORP	3,070.000	136.17	136.17	181,914.97	181,914.97	418,041.90	418,041.90	0.10	236,126.93	236,126.93
513272104	LAMB WESTON HOLDINGS INC	2,897.000	73.56	73.56	213,240.93	213,240.93	213,103.32	213,103.32	0.05	-137.61	-137.61
518439104	ESTEE LAUDER COS NC/THE	4,350.000	130.10	130.10	301,693.43	301,693.43	565,935.00	565,935.00	0.14	264,241.57	264,241.57
524660107	LEGGETT & PLATT INC	2,580.000	35.84	35.84	75,756.09	75,756.09	92,467.20	92,467.20	0.02	16,711.11	16,711.11
526057104	LENNAR CORP	5,787.000	39.15	39.15	215,967.81	215,967.81	226,561.05	226,561.05	0.05	10,593.24	10,593.24
532457108	ELI L LLY & CO	18,649.000	115.72	115.72	1,198,027.01	1,198,027.01	2,158,062.28	2,158,062.28	0.52	960,035.27	960,035.27
534187109	LINCOLN NATIONAL CORP	4,225.000	51.31	51.31	143,928.08	143,928.08	216,784.75	216,784.75	0.05	72,856.67	72,856.67
539830109	LOCKHEED MARTIN CORP	4,895.000	261.84	261.84	676,777.48	676,777.48	1,281,706.80	1,281,706.80	0.31	604,929.32	604,929.32
540424108	LOEWS CORP	5,469.000	45.52	45.52	218,941.37	218,941.37	248,948.88	248,948.88	0.06	30,007.51	30,007.51
548661107	LOWE'S COS NC	15,883.000	92.36	92.36	661,474.57	661,474.57	1,466,953.88	1,466,953.88	0.35	805,479.31	805,479.31
55261F104	M&T BANK CORP	2,776.000	143.13	143.13	287,156.10	287,156.10	397,328.88	397,328.88	0.10	110,172.78	110,172.78
552953101	MGM RESORTS NTERNATIONAL	9,907.000	24.26	24.26	318,036.24	318,036.24	240,343.82	240,343.82	0.06	-77,692.42	-77,692.42
55354G100	MSCI INC	1,741.000	147.43	147.43	277,552.82	277,552.82	256,675.63	256,675.63	0.06	-20,877.19	-20,877.19
554382101	MACERICH CO/THE	2,093.000	43.28	43.28	149,613.30	149,613.30	90,585.04	90,585.04	0.02	-59,028.26	-59,028.26
55616P104	MACY'S INC	6,082.000	29.78	29.78	204,668.52	204,668.52	181,121.96	181,121.96	0.04	-23,546.56	-23,546.56
565849106	MARATHON OIL CORP	16,443.000	14.34	14.34	231,673.90	231,673.90	235,792.62	235,792.62	0.06	4,118.72	4,118.72
56585A102	MARATHON PETROLEUM CORP	13,665.112	59.01	59.01	396,988.37	396,988.37	806,378.26	806,378.26	0.19	409,389.89	409,389.89
571748102	MARSH & MCLENNAN COS INC	9,964.000	79.75	79.75	470,256.11	470,256.11	794,629.00	794,629.00	0.19	324,372.89	324,372.89
571903202	MARRIOTT NTERNATIONAL INC/MD	5,601.000	108.56	108.56	301,270.04	301,270.04	608,044.56	608,044.56	0.15	306,774.52	306,774.52
573284106	MART N MAR ETTA MATERIALS NC	1,240.000	171.87	171.87	174,462.12	174,462.12	213,118.80	213,118.80	0.05	38,656.68	38,656.68
574599106	MASCO CORP	6,043.000	29.24	29.24	115,007.15	115,007.15	176,697.32	176,697.32	0.04	61,690.17	61,690.17
57636Q104	MASTERCARD INC	17,973.000	188.65	188.65	1,077,478.89	1,077,478.89	3,390,606.45	3,390,606.45	0.81	2,313,127.56	2,313,127.56
577081102	MATTEL INC	6,827.000	9.99	9.99	150,513.89	150,513.89	68,201.73	68,201.73	0.02	-82,312.16	-82,312.16
57772K101	MAX M INTEGRATED PRODUCTS INC	5,481.000	50.85	50.85	264,334.93	264,334.93	278,708.85	278,708.85	0.07	14,373.92	14,373.92



Asset Detail

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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
579780206	MCCORMICK & CO INC/MD	2,409.000	139.24	139.24	143,262.84	143,262.84	335,429.16	335,429.16	0.08	192,166.32	192,166.32
580135101	MCDONALD'S CORP	15,249.000	177.57	177.57	1,141,428.85	1,141,428.85	2,707,764.93	2,707,764.93	0.65	1,566,336.08	1,566,336.08
58155Q103	MCKESSON CORP	3,865.000	110.47	110.47	384,140.52	384,140.52	426,966.55	426,966.55	0.10	42,826.03	42,826.03
58933Y105	MERCK & CO INC	51,437.000	76.41	76.41	2,388,207.68	2,388,207.68	3,930,301.17	3,930,301.17	0.94	1,542,093.49	1,542,093.49
59156R108	METL FE NC	19,520.000	41.06	41.06	657,630.63	657,630.63	801,491.20	801,491.20	0.19	143,860.57	143,860.57
592688105	METTLER-TOLEDO INTERNATIONAL I	495.000	565.58	565.58	202,718.41	202,718.41	279,962.10	279,962.10	0.07	77,243.69	77,243.69
594918104	MICROSOFT CORP	152,884.000	101.57	101.57	6,106,386.01	6,106,386.01	15,528,427.88	15,528,427.88	3.72	9,422,041.87	9,422,041.87
595017104	MICROCHIP TECHNOLOGY INC	4,678.000	71.92	71.92	203,315.82	203,315.82	336,441.76	336,441.76	0.08	133,125.94	133,125.94
595112103	MICRON TECHNOLOGY INC	22,156.000	31.73	31.73	389,525.46	389,525.46	703,009.88	703,009.88	0.17	313,484.42	313,484.42
59522J103	MID-AMERICA APARTMENT COMMUNIT	2,252.000	95.70	95.70	218,421.27	218,421.27	215,516.40	215,516.40	0.05	-2,904.87	-2,904.87
608190104	MOHAWK INDUSTR ES NC	1,248.000	116.96	116.96	197,607.23	197,607.23	145,966.08	145,966.08	0.03	-51,641.15	-51,641.15
60871R209	MOLSON COORS BREW NG CO	3,705.000	56.16	56.16	240,735.36	240,735.36	208,072.80	208,072.80	0.05	-32,662.56	-32,662.56
609207105	MONDELEZ NTERNATIONAL INC	28,758.000	40.03	40.03	717,158.24	717,158.24	1,151,182.74	1,151,182.74	0.28	434,024.50	434,024.50
61174X109	MONSTER BEVERAGE CORP	7,875.000	49.22	49.22	288,995.46	288,995.46	387,607.50	387,607.50	0.09	98,612.04	98,612.04
615369105	MOODY'S CORP	3,297.000	140.04	140.04	225,155.14	225,155.14	461,711.88	461,711.88	0.11	236,556.74	236,556.74
617446448	MORGAN STANLEY	25,860.000	39.65	39.65	758,203.79	758,203.79	1,025,349.00	1,025,349.00	0.25	267,145.21	267,145.21
61945C103	MOSAIC CO/THE	7,015.000	29.21	29.21	300,766.85	300,766.85	204,908.15	204,908.15	0.05	-95,858.70	-95,858.70
620076307	MOTOROLA SOLUTIONS NC	3,235.000	115.04	115.04	202,244.51	202,244.51	372,154.40	372,154.40	0.09	169,909.89	169,909.89
629377508	NRG ENERGY NC	5,735.000	39.60	39.60	120,859.74	120,859.74	227,106.00	227,106.00	0.05	106,246.26	106,246.26
631103108	NASDAQ NC	2,270.000	81.57	81.57	106,392.47	106,392.47	185,163.90	185,163.90	0.04	78,771.43	78,771.43
637071101	NATIONAL OILWELL VARCO NC	7,583.000	25.70	25.70	328,289.98	328,289.98	194,883.10	194,883.10	0.05	-133,406.88	-133,406.88
640268108	NEKTAR THERAPEUTICS	3,424.000	32.87	32.87	335,971.76	335,971.76	112,546.88	112,546.88	0.03	-223,424.88	-223,424.88
64110D104	NETAPP INC	4,982.000	59.67	59.67	208,169.68	208,169.68	297,275.94	297,275.94	0.07	89,106.26	89,106.26
64110L106	NETFLIX INC	8,626.000	267.66	267.66	620,450.17	620,450.17	2,308,835.16	2,308,835.16	0.55	1,688,384.99	1,688,384.99
651229106	NEWELL BRANDS NC	8,495.000	18.59	18.59	265,464.83	265,464.83	157,922.05	157,922.05	0.04	-107,542.78	-107,542.78
651290108	NEWFIELD EXPLORATION CO	3,963.000	14.66	14.66	124,200.78	124,200.78	58,097.58	58,097.58	0.01	-66,103.20	-66,103.20
651639106	NEWMONT MINING CORP	10,536.000	34.65	34.65	316,340.16	316,340.16	365,072.40	365,072.40	0.09	48,732.24	48,732.24
65249B109	NEWS CORP	7,620.000	11.35	11.35	92,953.61	92,953.61	86,487.00	86,487.00	0.02	-6,466.61	-6,466.61
65249B208	NEWS CORP	2,448.000	11.55	11.55	34,653.72	34,653.72	28,274.40	28,274.40	0.01	-6,379.32	-6,379.32
65339F101	NEXTERA ENERGY NC	9,454.000	173.82	173.82	793,674.23	793,674.23	1,643,294.28	1,643,294.28	0.39	849,620.05	849,620.05
654106103	NIKE INC	25,182.000	74.14	74.14	777,322.84	777,322.84	1,866,993.48	1,866,993.48	0.45	1,089,670.64	1,089,670.64
65473P105	NISOURCE INC	7,186.000	25.35	25.35	109,144.31	109,144.31	182,165.10	182,165.10	0.04	73,020.79	73,020.79
655044105	NOBLE ENERGY NC	9,491.000	18.76	18.76	341,813.16	341,813.16	178,051.16	178,051.16	0.04	-163,762.00	-163,762.00
655664100	NORDSTROM NC	2,251.000	46.61	46.61	110,538.08	110,538.08	104,919.11	104,919.11	0.03	-5,618.97	-5,618.97
655844108	NORFOLK SOUTHERN CORP	5,387.000	149.54	149.54	344,009.37	344,009.37	805,571.98	805,571.98	0.19	461,562.61	461,562.61
665859104	NORTHERN TRUST CORP	4,379.000	83.59	83.59	255,426.58	255,426.58	366,040.61	366,040.61	0.09	110,614.03	110,614.03
666807102	NORTHROP GRUMMAN CORP	3,434.000	244.90	244.90	343,623.03	343,623.03	840,986.60	840,986.60	0.20	497,363.57	497,363.57
670346105	NUCOR CORP	6,210.000	51.81	51.81	263,338.21	263,338.21	321,740.10	321,740.10	0.08	58,401.89	58,401.89
67066G104	NVIDIA CORP	12,066.000	133.50	133.50	469,508.73	469,508.73	1,610,811.00	1,610,811.00	0.39	1,141,302.27	1,141,302.27
67103H107	O'REILLY AUTOMOTIVE INC	1,585.000	344.33	344.33	200,205.71	200,205.71	545,763.05	545,763.05	0.13	345,557.34	345,557.34
674599105	OCCIDENTAL PETROLEUM CORP	14,935.000	61.38	61.38	751,403.42	751,403.42	916,710.30	916,710.30	0.22	165,306.88	165,306.88
681919106	OMNICOM GROUP NC	4,433.000	73.24	73.24	251,959.91	251,959.91	324,672.92	324,672.92	0.08	72,713.01	72,713.01
682680103	ONEOK INC	8,137.000	53.95	53.95	324,042.14	324,042.14	438,991.15	438,991.15	0.11	114,949.01	114,949.01
68389X105	ORACLE CORP	53,209.000	45.15	45.15	1,488,347.12	1,488,347.12	2,402,386.35	2,402,386.35	0.58	914,039.23	914,039.23



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69331C108	PG&E CORP	10,260.000	23.75	23.75	448,980.89	448,980.89	243,675.00	243,675.00	0.06	-205,305.89	-205,305.89
693475105	PNC F NANCIAL SERVICES GROUP I	9,127.000	116.91	116.91	621,663.92	621,663.92	1,067,037.57	1,067,037.57	0.26	445,373.65	445,373.65
693506107	PPG INDUSTRIES INC	4,745.000	102.23	102.23	279,275.91	279,275.91	485,081.35	485,081.35	0.12	205,805.44	205,805.44
69351T106	PPL CORP	14,246.000	28.33	28.33	412,343.47	412,343.47	403,589.18	403,589.18	0.10	-8,754.29	-8,754.29
693656100	PVH CORP	1,498.000	92.95	92.95	163,260.68	163,260.68	139,239.10	139,239.10	0.03	-24,021.58	-24,021.58
693718108	PACCAR INC	6,912.000	57.14	57.14	233,298.38	233,298.38	394,951.68	394,951.68	0.09	161,653.30	161,653.30
695156109	PACKAGING CORP OF AMERICA	1,869.000	83.46	83.46	216,564.11	216,564.11	155,986.74	155,986.74	0.04	-60,577.37	-60,577.37
701094104	PARKER-HANNIFIN CORP	2,618.000	149.14	149.14	202,549.68	202,549.68	390,448.52	390,448.52	0.09	187,898.84	187,898.84
704326107	PAYCHEX INC	6,322.000	65.15	65.15	252,177.89	252,177.89	411,878.30	411,878.30	0.10	159,700.41	159,700.41
70450Y103	PAYPAL HOLDINGS INC	23,309.000	84.09	84.09	694,948.60	694,948.60	1,960,053.81	1,960,053.81	0.47	1,265,105.21	1,265,105.21
712704105	PEOPLE'S UNITED FINANCIAL INC	7,466.000	14.43	14.43	117,997.85	117,997.85	107,734.38	107,734.38	0.03	-10,263.47	-10,263.47
713448108	PEPSICO INC	27,922.000	110.48	110.48	1,888,642.32	1,888,642.32	3,084,822.56	3,084,822.56	0.74	1,196,180.24	1,196,180.24
714046109	PERKINELMER INC	2,200.000	78.55	78.55	73,935.76	73,935.76	172,810.00	172,810.00	0.04	98,874.24	98,874.24
717081103	PFIZER INC	114,342.000	43.65	43.65	3,168,029.46	3,168,029.46	4,991,028.30	4,991,028.30	1.20	1,822,998.84	1,822,998.84
718172109	PHILIP MORRIS INTERNATIONAL INC	30,750.000	66.76	66.76	1,838,897.12	1,838,897.12	2,052,870.00	2,052,870.00	0.49	213,972.88	213,972.88
718546104	PHILLIPS 66	8,392.000	86.15	86.15	409,317.52	409,317.52	722,970.80	722,970.80	0.17	313,653.28	313,653.28
723484101	PINNACLE WEST CAPITAL CORP	2,217.000	85.20	85.20	122,349.35	122,349.35	188,888.40	188,888.40	0.05	66,539.05	66,539.05
723787107	PIONEER NATURAL RESOURCES CO	3,372.000	131.52	131.52	371,801.26	371,801.26	443,485.44	443,485.44	0.11	71,684.18	71,684.18
74144T108	T ROWE PRICE GROUP INC	4,760.000	92.32	92.32	309,505.57	309,505.57	439,443.20	439,443.20	0.11	129,937.63	129,937.63
74251V102	PRINCIPAL FINANCIAL GROUP INC	5,207.000	44.17	44.17	177,972.00	177,972.00	229,993.19	229,993.19	0.06	52,021.19	52,021.19
742718109	PROCTER & GAMBLE CO/THE	49,282.000	91.92	91.92	2,895,904.84	2,895,904.84	4,530,001.44	4,530,001.44	1.09	1,634,096.60	1,634,096.60
743315103	PROGRESSIVE CORP/THE	11,534.000	60.33	60.33	313,373.35	313,373.35	695,846.22	695,846.22	0.17	382,472.87	382,472.87
74340W103	PROLOGIS INC	12,453.000	58.72	58.72	538,812.06	538,812.06	731,240.16	731,240.16	0.18	192,428.10	192,428.10
744320102	PRUDENTIAL FINANCIAL INC	8,169.000	81.55	81.55	533,139.37	533,139.37	666,181.95	666,181.95	0.16	133,042.58	133,042.58
744573106	PUBLIC SERVICE ENTERPRISE GROUP	9,998.000	52.05	52.05	296,899.77	296,899.77	520,395.90	520,395.90	0.12	223,496.13	223,496.13
74460D109	PUBLIC STORAGE	2,966.000	202.41	202.41	502,773.07	502,773.07	600,348.06	600,348.06	0.14	97,574.99	97,574.99
745867101	PULTEGROUP INC	5,111.000	25.99	25.99	62,581.16	62,581.16	132,834.89	132,834.89	0.03	70,253.73	70,253.73
74736K101	QORVO INC	2,471.000	60.73	60.73	176,717.07	176,717.07	150,063.83	150,063.83	0.04	-26,653.24	-26,653.24
747525103	QUALCOMM INC	23,977.000	56.91	56.91	1,088,293.12	1,088,293.12	1,364,531.07	1,364,531.07	0.33	276,237.95	276,237.95
74762E102	QUANTA SERVICES INC	2,889.000	30.10	30.10	67,131.42	67,131.42	86,958.90	86,958.90	0.02	19,827.48	19,827.48
74834L100	QUEST DIAGNOSTICS INC	2,692.000	83.27	83.27	150,527.68	150,527.68	224,162.84	224,162.84	0.05	73,635.16	73,635.16
751212101	RALPH LAUREN CORP	1,079.000	103.46	103.46	137,114.63	137,114.63	111,633.34	111,633.34	0.03	-25,481.29	-25,481.29
754730109	RAYMOND JAMES FINANCIAL INC	2,551.000	74.41	74.41	200,414.16	200,414.16	189,819.91	189,819.91	0.05	-10,594.25	-10,594.25
755111507	RAYTHEON CO	5,629.000	153.35	153.35	397,822.13	397,822.13	863,207.15	863,207.15	0.21	465,385.02	465,385.02
756109104	REALTY INCOME CORP	5,838.000	63.04	63.04	303,443.94	303,443.94	368,027.52	368,027.52	0.09	64,583.58	64,583.58
756577102	RED HAT INC	3,496.000	175.64	175.64	216,679.56	216,679.56	614,037.44	614,037.44	0.15	397,357.88	397,357.88
758849103	REGENCY CENTERS CORP	3,352.000	58.68	58.68	223,535.38	223,535.38	196,695.36	196,695.36	0.05	-26,840.02	-26,840.02
75886F107	REGENERON PHARMACEUTICALS INC	1,535.000	373.50	373.50	509,394.22	509,394.22	573,322.50	573,322.50	0.14	63,928.28	63,928.28
7591EP100	REGIONS FINANCIAL CORP	20,451.000	13.38	13.38	258,308.03	258,308.03	273,634.38	273,634.38	0.07	15,326.35	15,326.35
760759100	REPUBLIC SERVICES INC	4,302.000	72.09	72.09	180,695.58	180,695.58	310,131.18	310,131.18	0.07	129,435.60	129,435.60
761152107	RESMED INC	2,819.000	113.87	113.87	301,199.55	301,199.55	320,999.53	320,999.53	0.08	19,799.98	19,799.98
76118Y104	RESIDEO TECHNOLOGIES INC	0.999	20.55	20.55	10.66	10.66	20.53	20.53	0.00	9.87	9.87
770323103	ROBERT HALF INTERNATIONAL INC	2,403.000	57.20	57.20	88,536.17	88,536.17	137,451.60	137,451.60	0.03	48,915.43	48,915.43
773903109	ROCKWELL AUTOMATION INC	2,387.000	150.48	150.48	154,199.43	154,199.43	359,195.76	359,195.76	0.09	204,996.33	204,996.33



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775711104	ROLLINS INC	2,914.000	36.10	36.10	117,018.01	117,018.01	105,195.40	105,195.40	0.03	-11,822.61	-11,822.61
776696106	ROPER TECHNOLOG ES NC	2,046.000	266.52	266.52	245,184.09	245,184.09	545,299.92	545,299.92	0.13	300,115.83	300,115.83
778296103	ROSS STORES NC	7,385.000	83.20	83.20	230,975.21	230,975.21	614,432.00	614,432.00	0.15	383,456.79	383,456.79
78409V104	S&P GLOBAL INC	4,963.000	169.94	169.94	328,940.80	328,940.80	843,412.22	843,412.22	0.20	514,471.42	514,471.42
78410G104	SBA COMMUNICATIONS CORP	2,242.000	161.89	161.89	339,893.01	339,893.01	362,957.38	362,957.38	0.09	23,064.37	23,064.37
78440X101	SL GREEN REALTY CORP	1,687.000	79.08	79.08	207,338.21	207,338.21	133,407.96	133,407.96	0.03	-73,930.25	-73,930.25
78486Q101	SVB FINANCIAL GROUP	1,053.000	189.92	189.92	328,706.93	328,706.93	199,985.76	199,985.76	0.05	-128,721.17	-128,721.17
79466L302	SALESFORCE.COM INC	15,132.000	136.97	136.97	995,619.93	995,619.93	2,072,630.04	2,072,630.04	0.50	1,077,010.11	1,077,010.11
80589M102	SCANA CORP	2,821.000	47.78	47.78	127,634.34	127,634.34	134,787.38	134,787.38	0.03	7,153.04	7,153.04
806407102	HENRY SCHEIN NC	3,015.000	78.52	78.52	221,836.62	221,836.62	236,737.80	236,737.80	0.06	14,901.18	14,901.18
806857108	SCHLUMBERGER LTD	27,392.000	36.08	36.08	1,554,320.90	1,554,320.90	988,303.36	988,303.36	0.24	-566,017.54	-566,017.54
808513105	CHARLES SCHWAB CORP/THE	23,775.000	41.53	41.53	555,305.00	555,305.00	987,375.75	987,375.75	0.24	432,070.75	432,070.75
81211K100	SEALED AIR CORP	3,104.000	34.84	34.84	87,456.71	87,456.71	108,143.36	108,143.36	0.03	20,686.65	20,686.65
816851109	SEMPRA ENERGY	5,413.000	108.19	108.19	405,872.92	405,872.92	585,632.47	585,632.47	0.14	179,759.55	179,759.55
824348106	SHERWIN-W LLIAMS CO/THE	1,630.000	393.46	393.46	291,348.82	291,348.82	641,339.80	641,339.80	0.15	349,990.98	349,990.98
82886109	SIMON PROPERTY GROUP INC	6,118.000	167.99	167.99	785,616.48	785,616.48	1,027,762.82	1,027,762.82	0.25	242,146.34	242,146.34
83088M102	SKYWORKS SOLUTIONS INC	3,512.000	67.02	67.02	299,832.57	299,832.57	235,374.24	235,374.24	0.06	-64,458.33	-64,458.33
831865209	AO SMITH CORP	2,846.000	42.70	42.70	164,714.13	164,714.13	121,524.20	121,524.20	0.03	-43,189.93	-43,189.93
832696405	JM SMUCKER CO/THE	2,250.000	93.49	93.49	203,661.71	203,661.71	210,352.50	210,352.50	0.05	6,690.79	6,690.79
833034101	SNAP-ON NC	1,101.000	145.29	145.29	95,475.95	95,475.95	159,964.29	159,964.29	0.04	64,488.34	64,488.34
842587107	SOUTHERN CO/THE	20,352.000	43.92	43.92	791,989.05	791,989.05	893,859.84	893,859.84	0.21	101,870.79	101,870.79
844741108	SOUTHWEST A RLINES CO	10,011.000	46.48	46.48	200,502.58	200,502.58	465,311.28	465,311.28	0.11	264,808.70	264,808.70
854502101	STANLEY BLACK & DECKER INC	2,988.000	119.74	119.74	210,357.83	210,357.83	357,783.12	357,783.12	0.09	147,425.29	147,425.29
855244109	STARBUCKS CORP	24,540.000	64.40	64.40	722,567.17	722,567.17	1,580,376.00	1,580,376.00	0.38	857,808.83	857,808.83
857477103	STATE STREET CORP	7,507.000	63.07	63.07	409,848.34	409,848.34	473,466.49	473,466.49	0.11	63,618.15	63,618.15
863667101	STRYKER CORP	6,143.000	156.75	156.75	525,179.51	525,179.51	962,915.25	962,915.25	0.23	437,735.74	437,735.74
867914103	SUNTRUST BANKS INC	8,887.000	50.44	50.44	371,578.82	371,578.82	448,260.28	448,260.28	0.11	76,681.46	76,681.46
871503108	SYMANTEC CORP	12,638.000	18.90	18.90	248,838.35	248,838.35	238,795.01	238,795.01	0.06	-10,043.34	-10,043.34
871607107	SYNOPSIS INC	2,953.000	84.24	84.24	212,732.70	212,732.70	248,760.72	248,760.72	0.06	36,028.02	36,028.02
87165B103	SYNCHRONY FINANCIAL	13,080.000	23.46	23.46	405,030.86	405,030.86	306,856.80	306,856.80	0.07	-98,174.06	-98,174.06
871829107	SYSCO CORP	9,459.000	62.66	62.66	330,657.38	330,657.38	592,700.94	592,700.94	0.14	262,043.56	262,043.56
872540109	TJX COS NC/THE	24,479.000	44.74	44.74	559,766.43	559,766.43	1,095,190.46	1,095,190.46	0.26	535,424.03	535,424.03
874054109	TAKE-TWO INTERACTIVE SOFTWARE	2,252.000	102.94	102.94	237,548.84	237,548.84	231,820.88	231,820.88	0.06	-5,727.96	-5,727.96
876030107	TAPESTRY INC	5,732.000	33.75	33.75	288,249.62	288,249.62	193,455.00	193,455.00	0.05	-94,794.62	-94,794.62
87612E106	TARGET CORP	10,322.000	66.09	66.09	598,443.77	598,443.77	682,180.98	682,180.98	0.16	83,737.21	83,737.21
882508104	TEXAS INSTRUMENTS NC	19,000.000	94.50	94.50	738,027.61	738,027.61	1,795,500.00	1,795,500.00	0.43	1,057,472.39	1,057,472.39
883203101	TEXTRON INC	4,806.000	45.99	45.99	139,558.88	139,558.88	221,027.94	221,027.94	0.05	81,469.06	81,469.06
883556102	THERMO FISHER SCIENT FIC NC	7,963.000	223.79	223.79	813,499.19	813,499.19	1,782,039.77	1,782,039.77	0.43	968,540.58	968,540.58
88579Y101	3M CO	11,518.000	190.54	190.54	1,139,396.28	1,139,396.28	2,194,639.72	2,194,639.72	0.53	1,055,243.44	1,055,243.44
886547108	T FFANY & CO	2,146.000	80.51	80.51	137,716.60	137,716.60	172,774.46	172,774.46	0.04	35,057.86	35,057.86
891027104	TORCHMARK CORP	2,030.000	74.53	74.53	71,166.80	71,166.80	151,295.90	151,295.90	0.04	80,129.10	80,129.10
891906109	TOTAL SYSTEM SERVICES NC	3,320.000	81.29	81.29	132,352.51	132,352.51	269,882.80	269,882.80	0.06	137,530.29	137,530.29
892356106	TRACTOR SUPPLY CO	2,415.000	83.44	83.44	185,406.89	185,406.89	201,507.60	201,507.60	0.05	16,100.71	16,100.71
893641100	TRANSDIGM GROUP NC	960.000	340.06	340.06	253,141.14	253,141.14	326,457.60	326,457.60	0.08	73,316.46	73,316.46



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89417E109	TRAVELERS COS NC/THE	5,240.000	119.75	119.75	351,320.68	351,320.68	627,490.00	627,490.00	0.15	276,169.32	276,169.32
896945201	TRIPADVISOR INC	2,025.000	53.94	53.94	100,383.36	100,383.36	109,228.50	109,228.50	0.03	8,845.14	8,845.14
90130A101	TWENTY-F RST CENTURY FOX INC	20,908.000	48.12	48.12	434,587.15	434,587.15	1,006,092.96	1,006,092.96	0.24	571,505.81	571,505.81
90130A200	TWENTY-F RST CENTURY FOX INC	9,635.000	47.78	47.78	287,280.63	287,280.63	460,360.30	460,360.30	0.11	173,079.67	173,079.67
90184L102	TWITTER INC	14,305.000	28.74	28.74	595,874.71	595,874.71	411,125.70	411,125.70	0.10	-184,749.01	-184,749.01
902494103	TYSON FOODS INC	5,837.000	53.40	53.40	187,820.60	187,820.60	311,695.80	311,695.80	0.07	123,875.20	123,875.20
902653104	UDR INC	5,450.000	39.62	39.62	206,277.70	206,277.70	215,929.00	215,929.00	0.05	9,651.30	9,651.30
902973304	US BANCORP	30,049.000	45.70	45.70	943,454.31	943,454.31	1,373,239.30	1,373,239.30	0.33	429,784.99	429,784.99
90384S303	ULTA BEAUTY INC	1,115.000	244.84	244.84	237,182.35	237,182.35	272,996.60	272,996.60	0.07	35,814.25	35,814.25
904311107	UNDER ARMOUR INC	3,711.000	17.67	17.67	110,927.18	110,927.18	65,573.37	65,573.37	0.02	-45,353.81	-45,353.81
904311206	UNDER ARMOUR INC	3,805.000	16.17	16.17	109,264.93	109,264.93	61,526.85	61,526.85	0.01	-47,738.08	-47,738.08
907818108	UNION PACIFIC CORP	14,574.000	138.23	138.23	731,348.64	731,348.64	2,014,564.02	2,014,564.02	0.48	1,283,215.38	1,283,215.38
910047109	UNITED CONT NENTAL HOLDINGS IN	4,527.000	83.73	83.73	268,701.09	268,701.09	379,045.71	379,045.71	0.09	110,344.62	110,344.62
911312106	UNITED PARCEL SERVICE INC	13,752.000	97.53	97.53	1,109,638.85	1,109,638.85	1,341,232.56	1,341,232.56	0.32	231,593.71	231,593.71
911363109	UNITED RENTALS INC	1,604.000	102.53	102.53	163,812.92	163,812.92	164,458.12	164,458.12	0.04	645.20	645.20
913017109	UNITED TECHNOLOG ES CORP	16,053.687	106.48	106.48	1,178,724.54	1,178,724.54	1,709,396.59	1,709,396.59	0.41	530,672.05	530,672.05
91324P102	UNITEDHEALTH GROUP NC	19,030.000	249.12	249.12	1,636,016.94	1,636,016.94	4,740,753.60	4,740,753.60	1.14	3,104,736.66	3,104,736.66
913903100	UNIVERSAL HEALTH SERVICES INC	1,686.000	116.56	116.56	194,000.15	194,000.15	196,520.16	196,520.16	0.05	2,520.01	2,520.01
91529Y106	UNUM GROUP	4,327.000	29.38	29.38	133,092.21	133,092.21	127,127.26	127,127.26	0.03	-5,964.95	-5,964.95
918204108	VF CORP	6,436.000	71.34	71.34	359,632.34	359,632.34	459,144.24	459,144.24	0.11	99,511.90	99,511.90
91913Y100	VALERO ENERGY CORP	8,393.000	74.97	74.97	302,858.65	302,858.65	629,223.21	629,223.21	0.15	326,364.56	326,364.56
92220P105	VARIAN MEDICAL SYSTEMS INC	1,802.000	113.31	113.31	117,074.67	117,074.67	204,184.62	204,184.62	0.05	87,109.95	87,109.95
92276F100	VENTAS INC	7,051.000	58.59	58.59	373,120.58	373,120.58	413,118.09	413,118.09	0.10	39,997.51	39,997.51
92343E102	VERISIGN INC	2,104.000	148.29	148.29	159,116.70	159,116.70	312,002.16	312,002.16	0.07	152,885.46	152,885.46
92343V104	VERIZON COMMUNICATIONS INC	81,734.000	56.22	56.22	3,523,266.21	3,523,266.21	4,595,085.48	4,595,085.48	1.10	1,071,819.27	1,071,819.27
92345Y106	VERISK ANALYTICS INC	3,256.000	109.04	109.04	259,939.57	259,939.57	355,034.24	355,034.24	0.09	95,094.67	95,094.67
92532F100	VERTEX PHARMACEUTICALS INC	5,055.000	165.71	165.71	467,866.43	467,866.43	837,664.05	837,664.05	0.20	369,797.62	369,797.62
92553P201	VIACOM INC	6,991.000	25.70	25.70	322,310.13	322,310.13	179,668.70	179,668.70	0.04	-142,641.43	-142,641.43
92826C839	VISA INC	34,760.000	131.94	131.94	1,600,530.51	1,600,530.51	4,586,234.40	4,586,234.40	1.10	2,985,703.89	2,985,703.89
929042109	VORNADO REALTY TRUST	3,425.000	62.03	62.03	229,942.28	229,942.28	212,452.75	212,452.75	0.05	-17,489.53	-17,489.53
929160109	VULCAN MATERIALS CO	2,612.000	98.80	98.80	169,655.79	169,655.79	258,065.60	258,065.60	0.06	88,409.81	88,409.81
92939U106	WEC ENERGY GROUP NC	6,241.000	69.26	69.26	258,409.98	258,409.98	432,251.66	432,251.66	0.10	173,841.68	173,841.68
931142103	WALMART INC	28,159.000	93.15	93.15	1,793,567.31	1,793,567.31	2,623,010.85	2,623,010.85	0.63	829,443.54	829,443.54
931427108	WALGREENS BOOTS ALLIANCE NC	15,902.000	68.33	68.33	877,800.01	877,800.01	1,086,583.66	1,086,583.66	0.26	208,783.65	208,783.65
94106L109	WASTE MANAGEMENT INC	7,759.000	88.99	88.99	316,351.25	316,351.25	690,473.41	690,473.41	0.17	374,122.16	374,122.16
941848103	WATERS CORP	1,498.000	188.65	188.65	161,734.16	161,734.16	282,597.70	282,597.70	0.07	120,863.54	120,863.54
94946T106	WELL CARE HEALTH PLANS NC	989.000	236.09	236.09	298,496.26	298,496.26	233,493.01	233,493.01	0.06	-65,003.25	-65,003.25
949746101	WELLS FARGO & CO	83,801.000	46.08	46.08	3,360,706.92	3,360,706.92	3,861,550.08	3,861,550.08	0.93	500,843.16	500,843.16
95040Q104	WELLTOWER INC	7,431.000	69.41	69.41	455,772.00	455,772.00	515,785.71	515,785.71	0.12	60,013.71	60,013.71
958102105	WESTERN DIGITAL CORP	5,725.000	36.97	36.97	251,959.14	251,959.14	211,653.25	211,653.25	0.05	-40,305.89	-40,305.89
959802109	WESTERN UNION CO/THE	8,759.000	17.06	17.06	163,693.92	163,693.92	149,428.54	149,428.54	0.04	-14,265.38	-14,265.38
96145D105	WESTROCK CO	5,015.000	37.76	37.76	208,282.41	208,282.41	189,366.40	189,366.40	0.05	-18,916.01	-18,916.01
962166104	WEYERHAEUSER CO	14,820.000	21.86	21.86	370,509.77	370,509.77	323,965.20	323,965.20	0.08	-46,544.57	-46,544.57
963320106	WH RLPOL CORP	1,262.000	106.87	106.87	111,043.00	111,043.00	134,869.94	134,869.94	0.03	23,826.94	23,826.94



Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2018

Accounting Status : FINAL

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
969457100	W LLIAMS COS NC/THE	23,945.000	22.05	22.05	617,532.55	617,532.55	527,987.25	527,987.25	0.13	-89,545.30	-89,545.30
983134107	WYNN RESORTS LTD	1,936.000	98.91	98.91	225,693.82	225,693.82	191,489.76	191,489.76	0.05	-34,204.06	-34,204.06
983898100	XCEL ENERGY INC	10,168.000	49.27	49.27	314,598.60	314,598.60	500,977.36	500,977.36	0.12	186,378.76	186,378.76
983919101	XILINX INC	5,005.000	85.17	85.17	206,680.97	206,680.97	426,275.85	426,275.85	0.10	219,594.88	219,594.88
984121608	XEROX CORP	4,101.000	19.76	19.76	101,290.82	101,290.82	81,035.76	81,035.76	0.02	-20,255.06	-20,255.06
98419M100	XYLEM NC/NY	3,555.000	66.72	66.72	115,141.73	115,141.73	237,189.60	237,189.60	0.06	122,047.87	122,047.87
988498101	YUM! BRANDS INC	6,178.000	91.92	91.92	289,645.96	289,645.96	567,881.76	567,881.76	0.14	278,235.80	278,235.80
98956P102	Z MMR BIOMET HOLDINGS INC	4,035.000	103.72	103.72	306,247.91	306,247.91	418,510.20	418,510.20	0.10	112,262.29	112,262.29
989701107	ZIONS BANCORP NA	3,802.000	40.74	40.74	154,879.17	154,879.17	154,893.48	154,893.48	0.04	14.31	14.31
98978V103	ZOETIS INC	9,504.000	85.54	85.54	366,063.37	366,063.37	812,972.16	812,972.16	0.19	446,908.79	446,908.79
G0176J109	ALLEGION PLC	1,880.000	79.71	79.71	79,467.73	79,467.73	149,854.80	149,854.80	0.04	70,387.07	70,387.07
G0177J108	ALLERGAN PLC	6,271.000	133.66	133.66	1,381,476.05	1,381,476.05	838,181.86	838,181.86	0.20	-543,294.19	-543,294.19
G0408V102	AON PLC	4,764.000	145.36	145.36	324,669.00	324,669.00	692,495.04	692,495.04	0.17	367,826.04	367,826.04
G1151C101	ACCENTURE PLC	12,609.000	141.01	141.01	1,006,037.49	1,006,037.49	1,777,995.09	1,777,995.09	0.43	771,957.60	771,957.60
G29183103	EATON CORP PLC	8,573.000	68.66	68.66	467,392.92	467,392.92	588,622.18	588,622.18	0.14	121,229.26	121,229.26
G3223R108	EVEREST RE GROUP LTD	804.000	217.76	217.76	203,736.95	203,736.95	175,079.04	175,079.04	0.04	-28,657.91	-28,657.91
G47567105	IHS MARKIT LTD	7,095.000	47.97	47.97	336,715.63	336,715.63	340,347.15	340,347.15	0.08	3,631.52	3,631.52
G47791101	INGERSOLL-RAND PLC	4,859.000	91.23	91.23	222,900.75	222,900.75	443,286.57	443,286.57	0.11	220,385.82	220,385.82
G491BT108	INVESCO LTD	8,137.000	16.74	16.74	196,068.67	196,068.67	136,213.38	136,213.38	0.03	-59,855.29	-59,855.29
G51502105	JOHNSON CONTROLS INTERNATIONAL	18,279.000	29.65	29.65	703,214.39	703,214.39	541,972.35	541,972.35	0.13	-161,242.04	-161,242.04
G5494J103	LINDE PLC	10,900.000	156.04	156.04	1,384,958.20	1,384,958.20	1,700,836.00	1,700,836.00	0.41	315,877.80	315,877.80
G5960L103	MEDTRONIC PLC	26,566.000	90.96	90.96	2,026,708.20	2,026,708.20	2,416,443.36	2,416,443.36	0.58	389,735.16	389,735.16
G60754101	MICHAEL KORS HOLDINGS LTD	2,972.000	37.92	37.92	201,612.20	201,612.20	112,698.24	112,698.24	0.03	-88,913.96	-88,913.96
G6095L109	APTIV PLC	5,212.000	61.57	61.57	225,907.71	225,907.71	320,902.84	320,902.84	0.08	94,995.13	94,995.13
G6518L108	NIELSEN HOLD NGS PLC	7,022.000	23.33	23.33	280,746.12	280,746.12	163,823.26	163,823.26	0.04	-116,922.86	-116,922.86
G66721104	NORWEGIAN CRUISE LINE HOLD NGS	4,351.000	42.39	42.39	230,809.97	230,809.97	184,438.89	184,438.89	0.04	-46,371.08	-46,371.08
G7945M107	SEAGATE TECHNOLOGY PLC	5,152.000	38.59	38.59	153,210.32	153,210.32	198,815.68	198,815.68	0.05	45,605.36	45,605.36
G7S00T104	PENTA R PLC	3,159.000	37.78	37.78	91,470.36	91,470.36	119,347.02	119,347.02	0.03	27,876.66	27,876.66
G87110105	TECHNIPFMC PLC	8,416.000	19.58	19.58	282,383.47	282,383.47	164,785.28	164,785.28	0.04	-117,598.19	-117,598.19
G96629103	W LLIS TOWERS WATSON PLC	2,570.000	151.86	151.86	295,046.40	295,046.40	390,280.20	390,280.20	0.09	95,233.80	95,233.80
G97822103	PERRIGO CO PLC	2,472.000	38.75	38.75	362,077.60	362,077.60	95,790.00	95,790.00	0.02	-266,287.60	-266,287.60
H1467J104	CHUBB LTD	9,115.000	129.18	129.18	877,312.36	877,312.36	1,177,475.70	1,177,475.70	0.28	300,163.34	300,163.34
H2906T109	GARM N LTD	2,390.000	63.32	63.32	110,171.32	110,171.32	151,334.80	151,334.80	0.04	41,163.48	41,163.48
H84989104	TE CONNECTIVITY LTD	6,785.000	75.63	75.63	302,059.46	302,059.46	513,149.55	513,149.55	0.12	211,090.09	211,090.09
N53745100	LYONDELLBASELL INDUSTR ES NV	6,223.000	83.16	83.16	399,914.73	399,914.73	517,504.68	517,504.68	0.12	117,589.95	117,589.95
N59465109	MYLAN NV	10,200.000	27.40	27.40	530,091.29	530,091.29	279,480.00	279,480.00	0.07	-250,611.29	-250,611.29
V7780T103	ROYAL CARIBBEAN CRUISES LTD	3,390.000	97.79	97.79	275,651.84	275,651.84	331,508.10	331,508.10	0.08	55,856.26	55,856.26



Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2018

Accounting Status : FINAL

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
Grand Total						118,037,641.25		114,177,921.31	100.00		-3,859,719.94
CASH & CASH EQUIVALENTS						800,097.16		800,097.16	0.70		0.00
U.S. DOLLAR						800,097.16	800,097.16	800,097.16	0.70	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	544,602.100	1.00	1.00	544,602.10	544,602.10	544,602.10	544,602.10	0.48	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	252,306.19	252,306.19	252,306.19	252,306.19	0.22	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	4,457.95	4,457.95	4,457.95	4,457.95	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-562.70	-562.70	-562.70	-562.70	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-706.38	-706.38	-706.38	-706.38	0.00	0.00	0.00
FIXED INCOME SECURITIES						117,237,544.09		113,377,824.15	99.30		-3,859,719.94
U.S. DOLLAR						117,237,544.09	117,237,544.09	113,377,824.15	99.30	-3,859,719.94	-3,859,719.94
912828B25	US TREAS-CPI INFLAT 0 625% 01/15/2024 DD 01/15..	8,290,610.998	98.44	98.44	8,399,342.15	8,399,342.15	8,161,014.90	8,161,014.90	7.15	-238,327.25	-238,327.25
912828H45	US TREAS-CPI INFLAT 0 250% 01/15/2025 DD 01/15..	14,946,680.000	95.76	95.76	15,097,693.41	15,097,693.41	14,312,703.86	14,312,703.86	12.54	-784,989.55	-784,989.55
912828JX9	US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15..	2,767,806.500	99.84	99.84	2,893,861.28	2,893,861.28	2,763,265.58	2,763,265.58	2.42	-130,595.70	-130,595.70
912828LA6	US TREAS-CPI INFLAT 1 875% 07/15/2019 DD 07/15..	3,316,040.000	99.67	99.67	3,570,454.55	3,570,454.55	3,305,202.42	3,305,202.42	2.89	-265,252.13	-265,252.13
912828MF4	US TREAS-CPI INFLAT 1 375% 01/15/2020 DD 01/15..	3,508,080.000	99.36	99.36	3,409,746.28	3,409,746.28	3,485,560.69	3,485,560.69	3.05	75,814.41	75,814.41
912828NM8	US TREAS-CPI INFLAT 1 250% 07/15/2020 DD 07/15..	6,261,300.000	99.79	99.79	6,170,514.31	6,170,514.31	6,248,441.67	6,248,441.67	5.47	77,927.36	77,927.36
912828PP9	US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15..	6,589,029.000	99.54	99.54	6,466,570.00	6,466,570.00	6,558,986.52	6,558,986.52	5.74	92,416.52	92,416.52
912828SA9	US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15..	7,820,680.005	97.07	97.07	8,074,662.95	8,074,662.95	7,591,277.72	7,591,277.72	6.65	-483,385.23	-483,385.23
912828TE0	US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15..	33,813,007.500	97.13	97.13	34,117,542.16	34,117,542.16	32,842,063.27	32,842,063.27	28.76	-1,275,478.89	-1,275,478.89
912828UH1	US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15..	10,953,300.000	96.59	96.59	10,906,962.19	10,906,962.19	10,579,252.58	10,579,252.58	9.27	-327,709.61	-327,709.61
912828VM9	US TREAS-CPI INFLAT 0 375% 07/15/2023 DD 07/15..	17,928,899.997	97.78	97.78	18,130,194.81	18,130,194.81	17,530,054.94	17,530,054.94	15.35	-600,139.87	-600,139.87

Kentucky Retirement Systems

Security Litigation Report

Quarter Ending: December 31, 2018

Claims Filed during the Quarter (pg 3):

19

Proceeds Received during the Quarter (pg 4):

\$923,633.18

Kentucky Retirement Systems	
Quarterly Securities Litigation Report	
Quarter Ended 12/31/18	
Total Claims Filed	
No Claim on File	9
Fiscal Year 1997	1
Fiscal Year 1998	2
Fiscal Year 1999	5
Fiscal Year 2000	9
Fiscal Year 2001	8
Fiscal Year 2002	33
Fiscal Year 2003	45
Fiscal Year 2004	38
Fiscal Year 2005	89
Fiscal Year 2006	150
Fiscal Year 2007	70
Fiscal Year 2008	73
Fiscal Year 2009	85
Fiscal Year 2010	65
Fiscal Year 2011	69
Fiscal Year 2012	54
Fiscal Year 2013	48
Fiscal Year 2014	65
Fiscal Year 2015	80
Fiscal Year 2016	224
Fiscal Year 2017	140
Fiscal Year 2018	74
Fiscal Year 2019	29
Total Filed	1,465
Proceeds Received	
Fiscal Year 1998	\$67,682
Fiscal Year 1999	\$233,370
Fiscal Year 2000	\$303,918
Fiscal Year 2001	\$415,502
Fiscal Year 2002	\$387,318
Fiscal Year 2003	\$519,059
Fiscal Year 2004	\$1,080,920
Fiscal Year 2005	\$1,645,440
Fiscal Year 2006	\$797,535
Fiscal Year 2007	\$5,398,363
Fiscal Year 2008	\$5,402,336
Fiscal Year 2009	\$3,504,682
Fiscal Year 2010	\$2,776,544
Fiscal Year 2011	\$1,292,484
Fiscal Year 2012	\$468,657
Fiscal Year 2013	\$1,070,427
Fiscal Year 2014	\$308,704
Fiscal Year 2015	\$23,639,565
Fiscal Year 2016	\$2,417,957
Fiscal Year 2017	\$1,886,532
Fiscal Year 2018	\$2,247,966
Fiscal Year 2019	\$1,034,778
Total Proceeds	\$56,899,741

Investment Committee Meeting- February 12, 2019 - Standard Reports and Performance- Rich Robben

Class Action Name	TNT Status Code	Status as of Date	Class Period Start Date	Class Period End Date	Class Account Id	Claimed Account Name
BIG LOTS INC.	FILED	10/01/18	03/02/12	08/23/12	KR3F1902002	S&P 500 INDEX
BIG LOTS INC.	FILED	10/01/18	03/02/12	08/23/12	KR2F1008002	WESTWOOD MGMT
BIG LOTS INC.	FILED	10/01/18	03/02/12	08/23/12	KR2F1005002	SASCO CAPITAL
BIG LOTS INC.	FILED	10/01/18	03/02/12	08/23/12	KR3F1005002	SASCO CAPITAL
BIG LOTS INC.	FILED	10/01/18	03/02/12	08/23/12	KR3F1008002	WESTWOOD MGMT
BIG LOTS INC.	FILED	10/01/18	03/02/12	08/23/12	KR2F1902002	S&P 500 INDEX
BIG LOTS INC.	FILED	10/01/18	03/02/12	08/23/12	KR2F1901002	STATE STREET TRANSITION
VIRTUS INVESTMENT PARTNERS INC.	FILED	10/01/18	01/25/13	05/11/15	KR2F1002002	NTGI STRUCTURED
ORTHOFIX INTN'L N. V. (SEC)	FILED	10/12/18	03/01/10	08/07/13	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
ORTHOFIX INTN'L N. V. (SEC)	FILED	10/12/18	03/01/10	08/07/13	2688058	ZZKRS INS NTGI STRUCTURED SM
NUVASIVE INC	FILED	10/12/18	10/21/08	10/28/13	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
NUVASIVE INC	FILED	10/12/18	10/21/08	10/28/13	2688058	ZZKRS INS NTGI STRUCTURED SM
ORTHOFIX INTERNATIONAL N.V. (SEC)	FILED	10/23/18	03/02/10	08/07/13	KR2F1002002	NTGI STRUCTURED
ORTHOFIX INTERNATIONAL N.V. (SEC)	FILED	10/23/18	03/02/10	08/07/13	KR3F1002002	NTGI STRUCTURED
LIQUIDITY SERVICES INC.	FILED	10/24/18	01/31/12	08/05/14	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
LIQUIDITY SERVICES INC.	FILED	10/24/18	01/31/12	08/05/14	2688058	ZZKRS INS NTGI STRUCTURED SM
CONN'S INC.	FILED	10/25/18	04/02/13	03/10/15	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
CONN'S INC.	FILED	10/25/18	04/02/13	03/10/15	2688058	ZZKRS INS NTGI STRUCTURED SM
LIQUIDITY SERVICES INC.	FILED	10/30/18	02/01/12	05/07/14	KR2F1002002	NTGI STRUCTURED
WILMINGTON TRUST CORP (D. DEL.)	FILED	11/14/18	01/17/08	01/28/11	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
QUALITY SYSTEMS INC. (2013)	FILED	11/15/18	05/25/11	10/23/12	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
QUALITY SYSTEMS INC. (2013)	FILED	11/15/18	05/25/11	10/23/12	2688058	ZZKRS INS NTGI STRUCTURED SM
NUVASIVE INC.	FILED	11/15/18	10/22/08	07/30/13	KR3F1002002	NTGI STRUCTURED
NUVASIVE INC.	FILED	11/15/18	10/22/08	07/30/13	KR2F1002002	NTGI STRUCTURED
ERBA DIAGNOSTICS INC.	FILED	11/16/18	06/13/13	02/19/16	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
ERBA DIAGNOSTICS INC.	FILED	11/16/18	06/13/13	02/19/16	2688058	ZZKRS INS NTGI STRUCTURED SM
RENTRAK CORPORATION (2016)	FILED	11/19/18	01/29/16	07/16/18	956588	KRS NTGI STRUCTURED
RENTRAK CORPORATION (2016)	FILED	11/19/18	01/29/16	07/16/18	956765	KRS INS NTGI STRUCTURED
VISTA OUTDOOR INC.	FILED	11/19/18	08/11/16	11/09/17	956588	KRS NTGI STRUCTURED
VISTA OUTDOOR INC.	FILED	11/19/18	08/11/16	11/09/17	956765	KRS INS NTGI STRUCTURED
VISTA OUTDOOR INC.	FILED	11/19/18	08/11/16	11/09/17	956597	KRS RIVER ROAD FAV
VISTA OUTDOOR INC.	FILED	11/19/18	08/11/16	11/09/17	909181	KRS INS RIVER ROAD FAV
KEURIG GREEN MOUNTAIN INC. (2011)	FILED	11/20/18	02/01/11	02/07/12	2606488	ZZKRS PEN INVESCO US QUANT C-S
WILMINGTON TRUST CORPORATION (WILMINGTON TRUST AND UNDERWRITER DEFENDANTS)	FILED	11/23/18	01/18/08	11/01/10	KR2F1002002	NTGI STRUCTURED
QUALITY SYSTEMS INC. (2013)	FILED	11/27/18	05/26/11	07/25/12	KR3F1002002	NTGI STRUCTURED
QUALITY SYSTEMS INC. (2013)	FILED	11/27/18	05/26/11	07/25/12	KR2F1002002	NTGI STRUCTURED
INTUITIVE SURGICAL INC. (2013)	FILED	12/05/18	02/06/12	07/18/13	KR2F1901002	STATE STREET TRANSITION
INTUITIVE SURGICAL INC. (2013)	FILED	12/05/18	02/06/12	07/18/13	KR3F1902002	S&P 500 INDEX
UTI WORLDWIDE INC.	FILED	12/11/18	03/27/13	05/27/14	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
UTI WORLDWIDE INC.	FILED	12/11/18	03/27/13	05/27/14	2688058	ZZKRS INS NTGI STRUCTURED SM
BAXANO SURGICAL INC. F/K/A TRANS1 INC.	FILED	12/18/18	02/20/09	01/13/12	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
BAXANO SURGICAL INC. F/K/A TRANS1 INC.	FILED	12/18/18	02/20/09	01/13/12	2688058	ZZKRS INS NTGI STRUCTURED SM
CENTRAIS ELETRICAS BRAS. S.A.- ELETROBRAS	FILED	12/18/18	08/16/10	09/22/15	KEN04	KRS PEN BOSTON CO NON-US VALUE
CENTRAIS ELETRICAS BRAS. S.A.- ELETROBRAS	FILED	12/18/18	08/16/10	09/22/15	KEN06	KRS INS BOSTON CO NON-US VALUE
UTI WORLDWIDE INC.	FILED	12/18/18	03/28/13	02/25/14	KR3F1002002	NTGI STRUCTURED
WALTER INVESTMENT MANAGEMENT CORP. (2017)	FILED	12/19/18	08/09/16	08/01/17	956588	KRS NTGI STRUCTURED
WALTER INVESTMENT MANAGEMENT CORP. (2017)	FILED	12/19/18	08/09/16	08/01/17	956765	KRS INS NTGI STRUCTURED
MEDTRONIC INC (2013)	FILED	12/21/18	09/07/10	09/26/11	2606488	ZZKRS PEN INVESCO US QUANT C-S
MEDTRONIC INC (2013)	FILED	12/21/18	09/07/10	09/26/11	2672598	ZZKRS PEN RIVER ROAD ASSET M-S
MEDTRONIC INC (2013)	FILED	12/21/18	09/07/10	09/26/11	2672602	ZZKRS INS RIVER ROAD ASSET M-S



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Link Ref	Security ID	Broker	C. Settle Date	Local/Base	Local/Base	Local/Base	Local/Base
		Transaction No./Client Ref No.	Reported Date				

CLASS ACTIONS

CASH & CASH EQUIVALENTS

U.S. DOLLAR

CD	0.000	1-14-CV-10105-MLWAEGERION PHAR NA9123459 MACEUTICALS, INC. (2014) Distr	10/3/2018	0.000000	197.35	197.35	197.35
		20181003S000120 / 000000000010	10/3/2018	0.000000	197.35	197.35	197.35
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Local Amounts: 197.35 Long Gain/Loss Base Amounts: 197.35 Long
CD	0.000	1-14-CV-10105-MLWAEGERION PHAR NA9123459 MACEUTICALS, INC. (2014) Distr	10/3/2018	0.000000	8,400.00	8,400.00	8,400.00
		20181003S000150 / 000000000010	10/3/2018	0.000000	8,400.00	8,400.00	8,400.00
		KR2F10060002: WESTFIELD CAPITAL					Gain/Loss Local Amounts: 8,400.00 Long Gain/Loss Base Amounts: 8,400.00 Long
CD	0.000	1 13CV1165INVACARE CORPORATION NA9123459 Distribution 1ST DISTRIBUTION	10/5/2018	0.000000	459.88	459.88	459.88
		20181005S000360 / 000000000001	10/5/2018	0.000000	459.88	459.88	459.88
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Local Amounts: 459.88 Long Gain/Loss Base Amounts: 459.88 Long
CD	0.000	LEHMAN BROTHERS EQTY/DEPT - EY NA9123459 SETTLE 06/11/07 - 10/28/08	10/10/2018	0.000000	4,408.91	4,408.91	4,408.91
		20181010S000160 / 10OCT1840004	10/10/2018	0.000000	4,408.91	4,408.91	4,408.91
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Local Amounts: 4,408.91 Long Gain/Loss-Base Amounts: 4,408.91 Long
CD	0.000	LEHMAN BROTHERS EQTY/DEPT - EY NA9123459 SETTLE 06/11/07 - 10/28/08	10/10/2018	0.000000	3,758.66	3,758.66	3,758.66
		20181010S000170 / 10OCT1840004	10/10/2018	0.000000	3,758.66	3,758.66	3,758.66
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Local Amounts: 3,758.66 Long Gain/Loss-Base Amounts: 3,758.66 Long
CD	0.000	LEHMAN BROTHERS EQTY/DEPT - EY NA9123459 SETTLE 06/11/07 - 10/28/08	10/10/2018	0.000000	4,410.14	4,410.14	4,410.14
		20181010S000180 / 10OCT1840004	10/10/2018	0.000000	4,410.14	4,410.14	4,410.14
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Local Amounts: 4,410.14 Long Gain/Loss Base Amounts: 4,410.14 Long



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Link Ref	Security ID	Broker	C. Settle Date	Local/Base	Local/Base	Local/Base	Local/Base
		Transaction No./Client Ref No.	Reported Date				
CD	0.000	CLASS ACTION PROCEEDS	10/16/2018	0.000000	144,264.40	144,264.40	144,264.40
	NA9123459	20181016A000020		0.000000	144,264.40	144,264.40	144,264.40
		KR2F20020002: BOSTON CO NON-US	10/16/2018				Gain/Loss Local Amounts: 144,264.40 Long Gain/Loss Base Amounts: 144,264.40 Long
CD	0.000	15CV27429RENTAK CORPORATION D	10/17/2018	0.000000	4,716.68	4,716.68	4,716.68
	NA9123459	istribution 1ST DISTRIBUTION P		0.000000	4,716.68	4,716.68	4,716.68
		20181017S000130 / 000000000101	10/17/2018				Gain/Loss Local Amounts: 4,716.68 Long Gain/Loss Base Amounts: 4,716.68 Long
		KR2F10020002: NTGI STRUCTURED					
CD	0.000	3-14-CV-00682-JAGGENWORTH FINA	10/24/2018	0.000000	5,481.84	5,481.84	5,481.84
	NA9123459	NCIAL, INC. (2014) (E.D.VA.) D		0.000000	5,481.84	5,481.84	5,481.84
		20181024S000040 / 000000000001	10/24/2018				Gain/Loss Local Amounts: 5,481.84 Long Gain/Loss Base Amounts: 5,481.84 Long
		KR2F10030002: SYSTEMATIC					
CD	0.000	3-14-CV-00682-JAGGENWORTH FINA	10/24/2018	0.000000	55.28	55.28	55.28
	NA9123459	NCIAL, INC. (2014) (E.D.VA.) D		0.000000	55.28	55.28	55.28
		20181024S000050 / 000000000001	10/24/2018				Gain/Loss Local Amounts: 55.28 Long Gain/Loss Base Amounts: 55.28 Long
		KR2F19020002: S&P 500 INDEX					
CD	0.000	14-cv-6046-JGKPENN WEST PETROL	10/29/2018	0.000000	5,114.37	5,114.37	5,114.37
	NA9123459	EUM LTD. (US) Distribution 1ST		0.000000	5,114.37	5,114.37	5,114.37
		20181029S000010 / 000000000000	10/29/2018				Gain/Loss Local Amounts: 5,114.37 Long Gain/Loss Base Amounts: 5,114.37 Long
		KR2F10090002: INVESCO					
CD	0.000	315-cv-05447-WHAMARVELL TECHNO	10/30/2018	0.000000	1,699.71	1,699.71	1,699.71
	NA9123459	LOGY GROUP, LTD. (2015) Distri		0.000000	1,699.71	1,699.71	1,699.71
		20181030S000010 / 000000000010	10/30/2018				Gain/Loss Local Amounts: 1,699.71 Long Gain/Loss Base Amounts: 1,699.71 Long
		KR2F10090002: INVESCO					
CD	0.000	209-CV-00104-RDP-WCCOLONIAL BA	10/30/2018	0.000000	174.62	174.62	174.62
	NA9123459	NCGROUP, INC. (UNDERWRITER, PW		0.000000	174.62	174.62	174.62
		20181030S000180 / 000000000001	10/30/2018				Gain/Loss Local Amounts: 174.62 Long Gain/Loss Base Amounts: 174.62 Long
		KR2F10020002: NTGI STRUCTURED					



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Link Ref	Security ID	Broker	C. Settle Date	Local/Base	Local/Base	Local/Base	Local/Base
		Transaction No./Client Ref No.	Reported Date				
CD	0.000	05-2367 (SRC) (CLW)MERCK & CO NA9123459 INC. SECURITIES, DERIVATIVE & 20181102S000160 / 000000000110 KR2F19020002: S&P 500 INDEX	11/2/2018 11/2/2018	0.000000 0.000000	381,288.83 381,288.83	381,288.83 381,288.83	381,288.83 381,288.83
						Gain/Loss Local Amounts: 381,288.83 Long Gain/Loss Base Amounts: 381,288.83 Long	
CD	0.000	11 Civ.4665 (PGG)AVON PRODUCTS NA9123459 , INC. (2011) Distribution 1ST 20181106S000060 / 000000000000 KR2F19020002: S&P 500 INDEX	11/6/2018 11/6/2018	0.000000 0.000000	5,215.39 5,215.39	5,215.39 5,215.39	5,215.39 5,215.39
						Gain/Loss Local Amounts: 5,215.39 Long Gain/Loss Base Amounts: 5,215.39 Long	
CD	0.000	6825-VCGVENOCO, INC.(2011) Dis NA9123459 tribution 2ND DISTRIBUTION PRO 20181108S000650 / 000000000020 KR2F10020002: NTGI STRUCTURED	11/8/2018 11/8/2018	0.000000 0.000000	98.79 98.79	98.79 98.79	98.79 98.79
						Gain/Loss Local Amounts: 98.79 Long Gain/Loss Base Amounts: 98.79 Long	
CD	0.000	2 13-CV-09174-MWFOSI SYSTEMS, NA9123459 INC. Distribution 1ST DISTRIBU 20181114S000450 / 000000000000 KR2F10020002: NTGI STRUCTURED	11/14/2018 11/14/2018	0.000000 0.000000	22.24 22.24	22.24 22.24	22.24 22.24
						Gain/Loss Local Amounts: 22.24 Long Gain/Loss Base Amounts: 22.24 Long	
CD	0.000	3-17-cv-00146-VLBTANGOE, INC. NA9123459 (2016) Distribution 1ST DISTRI 20181121S000310 / 000000000000 KR2F10020002: NTGI STRUCTURED	11/21/2018 11/21/2018	0.000000 0.000000	125.04 125.04	125.04 125.04	125.04 125.04
						Gain/Loss Local Amounts: 125.04 Long Gain/Loss Base Amounts: 125.04 Long	
CD	0.000	CV 10-06256-CASCVB FINANCIAL C NA9123459 ORP Distribution 1ST DISTRIBU 20181121S000320 / 000000000000 KR2F10020002: NTGI STRUCTURED	11/21/2018 11/21/2018	0.000000 0.000000	3,709.73 3,709.73	3,709.73 3,709.73	3,709.73 3,709.73
						Gain/Loss Local Amounts: 3,709.73 Long Gain/Loss Base Amounts: 3,709.73 Long	
CD	0.000	0 16-CV-60165 (WPD)HOME LOAN S NA9123459 ERVICING SOLUTIONS, LTD. Distr 20181121S000360 / 000000000000 KR2F10020002: NTGI STRUCTURED	11/21/2018 11/21/2018	0.000000 0.000000	452.18 452.18	452.18 452.18	452.18 452.18
						Gain/Loss Local Amounts: 452.18 Long Gain/Loss Base Amounts: 452.18 Long	



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Link Ref	Security ID	Broker	C. Settle Date	Local/Base	Local/Base	Local/Base	Local/Base
		Transaction No./Client Ref No.	Reported Date				
CD	0.000	INDYMAC MORTGAGE PASS THROUGH	12/3/2018	0.000000	902.39	902.39	902.39
	NA9123459	01/03/04 - 11/10/14		0.000000	902.39	902.39	902.39
		20181203S000130 / 32216008	12/3/2018				Gain/Loss Local Amounts: 902.39 Long
		KR2F30050002: WATERFALL					Gain/Loss Base Amounts: 902.39 Long
CD	0.000	12-3070 (JNEHB)ST. JUDE MEDICA	12/5/2018	0.000000	65.10	65.10	65.10
	NA9123459	L, INC. (2012) Distribution 1S		0.000000	65.10	65.10	65.10
		20181206S000030 / 000000000000	12/5/2018				Gain/Loss Local Amounts: 65.10 Long
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Base Amounts: 65.10 Long
CD	0.000	116 MD 2742 (PKC) (AJP)SUNEDIS	12/19/2018	0.000000	115.13	115.13	115.13
	NA9123459	ON, INC. (TERRAFORM POWER) Dis		0.000000	115.13	115.13	115.13
		20181219S000230 / 000000000000	12/19/2018				Gain/Loss Local Amounts: 115.13 Long
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Base Amounts: 115.13 Long
CD	0.000	1-12-CV-03852-GBDJPMORGAN CHAS	12/24/2018	0.000000	667.02	667.02	667.02
	NA9123459	E & CO Distribution 2ND DISTRI		0.000000	667.02	667.02	667.02
		20181224S000030 / 000000000012	12/24/2018				Gain/Loss Local Amounts: 667.02 Long
		KR2F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 667.02 Long
CD	0.000	1-12-CV-03852-GBDJPMORGAN CHAS	12/24/2018	0.000000	2,908.58	2,908.58	2,908.58
	NA9123459	E & CO Distribution 2ND DISTRI		0.000000	2,908.58	2,908.58	2,908.58
		20181224S000110 / 000000000012	12/24/2018				Gain/Loss Local Amounts: 2,908.58 Long
		KR2F10060002: WESTFIELD CAPITAL					Gain/Loss Base Amounts: 2,908.58 Long
CD	0.000	MERRILL LYNCH AND CO. INC. (BN	12/31/2018	0.000000	72.21	72.21	72.21
	NA9123459	DS OR PFD SH)		0.000000	72.21	72.21	72.21
		20181231S000240 / 31DEC1840017	12/31/2018				Gain/Loss Local Amounts: 72.21 Long
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Base Amounts: 72.21 Long
CD	0.000	MERRILL LYNCH AND CO. INC. (BN	12/31/2018	0.000000	1,891.70	1,891.70	1,891.70
	NA9123459	DS OR PFD SH)		0.000000	1,891.70	1,891.70	1,891.70
		20181231S000250 / 31DEC1840017	12/31/2018				Gain/Loss Local Amounts: 1,891.70 Long
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Base Amounts: 1,891.70 Long



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CD	0.000	1-14-cv-02392-AKHGENWORTH FINA NA9123459 NCIAL, INC. (2014) (IPO) Distr	12/31/2018	0.000000	48.74	48.74	48.74	
		20181231S000360 / 000000000010	12/31/2018	0.000000	48.74	48.74	48.74	
		KR2F19020002: S&P 500 INDEX					Gain/Loss Local Amounts: 48.74 Long Gain/Loss Base Amounts: 48.74 Long	
CD	0.000	MERCK AND CO. 5/20/99 - 01/28/ NA9123459 05 CLASS ACTION PROCEEDS	12/31/2018	0.000000	55,723.87	55,723.87	55,723.87	
		20181231S000410 / 31DEC1840017	12/31/2018	0.000000	55,723.87	55,723.87	55,723.87	
		KR2F19020002: S&P 500 INDEX					Gain/Loss Local Amounts: 55,723.87 Long Gain/Loss Base Amounts: 55,723.87 Long	
CD	0.000	COLONIAL BANGROUP INC. (UNDER NA9123459 PWC)	12/31/2018	0.000000	144.62	144.62	144.62	
		20181231S001070 / 31DEC1840017	12/31/2018	0.000000	144.62	144.62	144.62	
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Local Amounts: 144.62 Long Gain/Loss Base Amounts: 144.62 Long	
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS:						636,593.40	636,593.40	636,593.40
						636,593.40	636,593.40	636,593.40
TOTAL CASH & CASH EQUIVALENTS CLASS ACTIONS:						636,593.40	636,593.40	636,593.40
EQUITY								
U.S. DOLLAR								
CD	0.000	Class Action / Securities Liti 743815102 PROVIDENCE SERVICE CORP/THE	10/26/2018	0.000000	413.23	413.23	413.23	
		20181029S000060	10/26/2018	0.000000	413.23	413.23	413.23	
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Local Amounts: 413.23 Long Gain/Loss Base Amounts: 413.23 Long	
TOTAL CLASS ACTIONS:						637,006.63	637,006.63	637,006.63
TOTAL TRANSACTIONS BASE:						637,006.63	637,006.63	637,006.63



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Trans Code	Shares/Par	Description	Trade Date	Price	Cost	Amount	Net Gain/Loss
Link Ref	Security ID	Broker	C. Settle Date	Local/Base	Local/Base	Local/Base	Local/Base
Transaction No./Client Ref No.			Reported Date				
CLASS ACTIONS							
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
CD	0.000	1-14-CV-10105-MLWAEGERION PHAR NA9123459 MACEUTICALS, INC. (2014) Distr	10/3/2018	0.000000	3,236.36	3,236.36	3,236.36
		20181003S000150 / 000000000010	10/3/2018	0.000000	3,236.36	3,236.36	3,236.36
		KR3F10060002: WESTFIELD CAPITAL					Gain/Loss Local Amounts: 3,236.36 Long Gain/Loss Base Amounts: 3,236.36 Long
CD	0.000	1 13CV1165INVACARE CORPORATION NA9123459 Distribution 1ST DISTRIBUTION	10/5/2018	0.000000	1,448.82	1,448.82	1,448.82
		20181005S000370 / 000000000001	10/5/2018	0.000000	1,448.82	1,448.82	1,448.82
		KR3F10020002: NTGI STRUCTURED					Gain/Loss Local Amounts: 1,448.82 Long Gain/Loss Base Amounts: 1,448.82 Long
CD	0.000	SCHERING-PLOUGH CORP (2008) 01 NA9123459 /02/07 - 06/27/08	10/10/2018	0.000000	2.09	2.09	2.09
		20181010S000080 / 10OCT1840004	10/10/2018	0.000000	2.09	2.09	2.09
		KR3F19020002: S&P 500 INDEX					Gain/Loss Local Amounts: 2.09 Long Gain/Loss Base Amounts: 2.09 Long
CD	0.000	HALLIBURTON COMPANY 08/13/99 - NA9123459 03/06/02 CLASS ACTION PROCEED	10/12/2018	0.000000	4,047.66	4,047.66	4,047.66
		20181012S000200 / 31910252	10/12/2018	0.000000	4,047.66	4,047.66	4,047.66
		KR3F19020002: S&P 500 INDEX					Gain/Loss Local Amounts: 4,047.66 Long Gain/Loss Base Amounts: 4,047.66 Long
CD	0.000	CLASS ACTION PROCEEDS NA9123459 20181016A000010	10/16/2018	0.000000	51,849.60	51,849.60	51,849.60
		20181016A000010	10/16/2018	0.000000	51,849.60	51,849.60	51,849.60
		KR3F20020002: BOSTON CO NON-US					Gain/Loss Local Amounts: 51,849.60 Long Gain/Loss Base Amounts: 51,849.60 Long
CD	0.000	15CV27429RENTAK CORPORATION D NA9123459 istribution 1ST DISTRIBUTION P	10/17/2018	0.000000	1,632.02	1,632.02	1,632.02
		20181017S000110 / 000000000101	10/17/2018	0.000000	1,632.02	1,632.02	1,632.02
		KR3F10020002: NTGI STRUCTURED					Gain/Loss Local Amounts: 1,632.02 Long Gain/Loss Base Amounts: 1,632.02 Long



Transaction Detail
Reported By Transaction Category
 9/30/2018 - 12/31/2018

Report ID : IACS0008
 Base Currency : USD
 Status : REVISED

Trans Code Link Ref	Shares/Par Security ID	Description Broker Transaction No./Client Ref No.	Trade Date C. Settle Date Reported Date	Price Local/Base	Cost Local/Base	Amount Local/Base	Net Gain/Loss Local/Base
CD	0.000 NA9123459	614-CV-01606-MGLWORLD ACCEPTAN CE CORPORATION Distribution 1S 20181023S000080 / 000000000000 KR3F10020002: NTGI STRUCTURED	10/23/2018 10/23/2018	0.000000 0.000000	264.32 264.32	264.32 264.32	264.32 264.32 Gain/Loss Local Amounts: 264.32 Long Gain/Loss Base Amounts: 264.32 Long
CD	0.000 NA9123459	3-14-CV-00682-JAGGENWORTH FINA NCIAL, INC. (2014) (E.D.VA.) D 20181024S000040 / 000000000001 KR3F10030002: SYSTEMATIC	10/24/2018 10/24/2018	0.000000 0.000000	2,101.95 2,101.95	2,101.95 2,101.95	2,101.95 2,101.95 Gain/Loss Local Amounts: 2,101.95 Long Gain/Loss Base Amounts: 2,101.95 Long
CD	0.000 NA9123459	3-14-CV-00682-JAGGENWORTH FINA NCIAL, INC. (2014) (E.D.VA.) D 20181024S000050 / 000000000001 KR3F19020002: S&P 500 INDEX	10/24/2018 10/24/2018	0.000000 0.000000	48.09 48.09	48.09 48.09	48.09 48.09 Gain/Loss Local Amounts: 48.09 Long Gain/Loss Base Amounts: 48.09 Long
CD	0.000 NA9123459	05-2367 (SRC) (CLW)MERCK & CO INC. SECURITIES, DERIVATIVE & 20181102S000170 / 000000000110 KR3F19020002: S&P 500 INDEX	11/2/2018 11/2/2018	0.000000 0.000000	134,386.38 134,386.38	134,386.38 134,386.38	134,386.38 134,386.38 Gain/Loss Local Amounts: 134,386.38 Long Gain/Loss Base Amounts: 134,386.38 Long
CD	0.000 NA9123459	14-81156CIV-WPDALTISOURCE PORT FOLIO SOLUTIONS S.A. Distribut 20181102S000250 / 000000000001 KR3F10020002: NTGI STRUCTURED	11/2/2018 11/2/2018	0.000000 0.000000	277.03 277.03	277.03 277.03	277.03 277.03 Gain/Loss Local Amounts: 277.03 Long Gain/Loss Base Amounts: 277.03 Long
CD	0.000 NA9123459	6825-VCGVENOCO, INC.(2011) Dis tribution 2ND DISTRIBUTION PRO 20181108S000590 / 000000000020 KR3F10020002: NTGI STRUCTURED	11/8/2018 11/8/2018	0.000000 0.000000	32.50 32.50	32.50 32.50	32.50 32.50 Gain/Loss Local Amounts: 32.50 Long Gain/Loss Base Amounts: 32.50 Long
CD	0.000 NA9123459	3-17-cv-00146-VLBTANGOE, INC. (2016) Distribution 1ST DISTRI 20181121S000320 / 000000000000 KR3F10020002: NTGI STRUCTURED	11/21/2018 11/21/2018	0.000000 0.000000	51.32 51.32	51.32 51.32	51.32 51.32 Gain/Loss Local Amounts: 51.32 Long Gain/Loss Base Amounts: 51.32 Long



Transaction Detail
Reported By Transaction Category
 9/30/2018 - 12/31/2018

Report ID : IACS0008
 Base Currency : USD
 Status : REVISED

Trans Code Link Ref	Shares/Par Security ID	Description Broker Transaction No./Client Ref No.	Trade Date C. Settle Date Reported Date	Price Local/Base	Cost Local/Base	Amount Local/Base	Net Gain/Loss Local/Base	
CD	0.000	0 16-CV-60165 (WPD)HOME LOAN S NA9123459 ERVICING SOLUTIONS, LTD. Distr 20181121S000360 / 000000000000 KR3F10020002: NTGI STRUCTURED	11/21/2018 11/21/2018	0.000000 0.000000	268.24 268.24	268.24 268.24	268.24 268.24 Gain/Loss Local Amounts: 268.24 Long Gain/Loss Base Amounts: 268.24 Long	
CD	0.000	AVON PRODUCTS 07/28/06 - 01/24 NA9123459 /12 CLASS ACTION PROCEEDS 20181203S000330 / 32216008 KR3F19020002: S&P 500 INDEX	12/3/2018 12/3/2018	0.000000 0.000000	1,704.12 1,704.12	1,704.12 1,704.12	1,704.12 1,704.12 Gain/Loss Local Amounts: 1,704.12 Long Gain/Loss Base Amounts: 1,704.12 Long	
CD	0.000	CONCEPTS INC (2012) 03/03.11 - NA9123459 11/02/12 CLASS ACTION PROCEED 20181210S000290 / 32264374 KR3F10020002: NTGI STRUCTURED	12/10/2018 12/10/2018	0.000000 0.000000	5,223.73 5,223.73	5,223.73 5,223.73	5,223.73 5,223.73 Gain/Loss Local Amounts: 5,223.73 Long Gain/Loss Base Amounts: 5,223.73 Long	
CD	0.000	116 MD 2742 (PKC) (AJP)SUNEDIS NA9123459 ON, INC. (TERRAFORM POWER) Dis 20181219S000210 / 000000000000 KR3F10020002: NTGI STRUCTURED	12/19/2018 12/19/2018	0.000000 0.000000	50.18 50.18	50.18 50.18	50.18 50.18 Gain/Loss Local Amounts: 50.18 Long Gain/Loss Base Amounts: 50.18 Long	
CD	0.000	1-12-CV-03852-GBDJPMORGAN CHAS NA9123459 E & CO Distribution 2ND DISTRI 20181224S000110 / 000000000012 KR3F10060002: WESTFIELD CAPITAL	12/24/2018 12/24/2018	0.000000 0.000000	811.83 811.83	811.83 811.83	811.83 811.83 Gain/Loss Local Amounts: 811.83 Long Gain/Loss Base Amounts: 811.83 Long	
CD	0.000	MERCK AND CO. 5/20/99 - 01/28/ NA9123459 05 CLASS ACTION PROCEEDS 20181231S000410 / 31DEC1840017 KR3F19020002: S&P 500 INDEX	12/31/2018 12/31/2018	0.000000 0.000000	79,031.13 79,031.13	79,031.13 79,031.13	79,031.13 79,031.13 Gain/Loss Local Amounts: 79,031.13 Long Gain/Loss Base Amounts: 79,031.13 Long	
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS:						286,467.37	286,467.37	286,467.37
TOTAL CASH & CASH EQUIVALENTS CLASS ACTIONS:						286,467.37	286,467.37	286,467.37

EQUITY



**Transaction Detail
Reported By Transaction Category**

Report ID : IACS0008
Base Currency : USD
Status : REVISED

9/30/2018 - 12/31/2018

Trans Code	Shares/Par	Description	Trade Date	Price	Cost	Amount	Net Gain/Loss
Link Ref	Security ID	Broker	C. Settle Date	Local/Base	Local/Base	Local/Base	Local/Base
		Transaction No./Client Ref No.	Reported Date				
U.S. DOLLAR							
CD	0.000	Class Action / Securities Liti	10/26/2018	0.000000	159.18	159.18	159.18
	743815102	PROVIDENCE SERVICE CORP/THE		0.000000	159.18	159.18	159.18
		20181029S000070	10/26/2018				Gain/Loss Local Amounts: 159.18 Long
		KR3F10020002- NTGI STRUCTURED					Gain/Loss Base Amounts: 159.18 Long
TOTAL CLASS ACTIONS:					286,626.55	286,626.55	286,626.55
TOTAL TRANSACTIONS BASE:					286,626.55	286,626.55	286,626.55

Kentucky Retirement Systems

Internal Asset Transaction Report

Quarter Ending: December 31, 2018

Pension – Internal US Mid Cap	pg.2
Pension – Internal Equity	pg.5
Pension – Internal S&P500 Index	pg.37
Pension – Internal US TIPS	pg.90
Insurance – Internal US Mid Cap	pg.106
Insurance – Internal Equity	pg.109
Insurance – Internal S&P500 Index	pg.141
Insurance – Internal US TIPS	pg.196



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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						2,362,727.110							40,080,016.20	366,468.35	0.00
DIVIDEND ACCRUALS						787,358.000							0.00	366,467.12	0.00
U.S. DOLLAR						787,358.000							0.00	366,467.12	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	DA		464287507	20181217F000010	787,358.000	ISHARES CORE S&P MIDCAP ETF CASH D_		12/17/2018	12/17/2018	12/21/2018	0.000000	0.00	366,467.12	0.00
DIVIDENDS						1,465,871.000							937,710.61	937,710.61	0.00
U.S. DOLLAR						1,465,871.000							937,710.61	937,710.61	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	DV		464287507	20181002S000010	604,713.000	ISHARES CORE S&P MIDCAP ETF		10/2/2018	9/26/2018	10/2/2018	0.000000	509,110.90	509,110.90	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	DV		464287507	20181002S000020	73,800.000	ISHARES CORE S&P MIDCAP ETF		10/2/2018	9/26/2018	10/2/2018	0.000000	62,132.59	62,132.59	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	DV		464287507	20181221S000010	410,481.000	ISHARES CORE S&P MIDCAP ETF		12/21/2018	12/17/2018	12/21/2018	0.000000	191,053.87	191,053.87	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	DV		464287507	20181221S000020	376,877.000	ISHARES CORE S&P MIDCAP ETF		12/21/2018	12/17/2018	12/21/2018	0.000000	175,413.25	175,413.25	0.00
INTEREST						0.000							989.64	989.64	0.00
U.S. DOLLAR						0.000							989.64	989.64	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IT		996085619	20181002S000030	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/2/2018	10/2/2018	10/1/2018	0.000000	240.68	240.68	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IT		996085619	20181102S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/2/2018	11/2/2018	11/1/2018	0.000000	504.36	504.36	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IT		996085619	20181204S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/4/2018	12/4/2018	12/1/2018	0.000000	236.50	236.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20181203S000010	0.000	CR INTEREST-ACCOUNT 9565958400		12/1/2018	11/30/2018	11/30/2018	0.000000	8.10	8.10	0.00
INTEREST ACCRUAL						0.000							0.00	1.23	0.00
U.S. DOLLAR						0.000							0.00	1.23	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IA		996085619	20181002A000040	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/30/2018	9/30/2018	10/1/2018	0.000000	0.00	0.36	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IA		996085619	20181102A000020	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/31/2018	10/31/2018	11/1/2018	0.000000	0.00	0.68	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IA		996085619	20181204A000020	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/30/2018	11/30/2018	12/1/2018	0.000000	0.00	0.19	0.00
MANUAL JOURNAL ENTRIES						0.000							0.00	0.00	0.00
U.S. DOLLAR						0.000							0.00	0.00	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000040	0.000	REVERSE SEPT BNY SL REBATES GL ACC..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-919.10	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000070	0.000	OCT BNY SL REBATES GL ACCT (71042C)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	879.42	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000050	0.000	REVERSE OCT BNY SL REBATES GL ACC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-879.42	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000080	0.000	NOV BNY SL REBATES GL ACCT (71042C)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	23,612.96	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190115A000050	0.000	REVERSE NOV BNY SL REBATES GL ACC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-23,612.96	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190117A000030	0.000	DEC BNY SL REBATES GL ACCT (71042C)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	106,972.27	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000030	0.000	REVERSE SEPT BNY SL BANK FEES GL A..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	41.15	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000060	0.000	OCT BNY SL BANK FEES GL ACCT (220390)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-17.11	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000040	0.000	REVERSE OCT BNY SL BANK FEES GL AC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	17.11	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000070	0.000	NOV BNY SL BANK FEES GL ACCT (220390)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-355.48	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190115A000040	0.000	REVERSE NOV BNY SL BANK FEES GL AC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	355.48	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190117A000020	0.000	DEC BNY SL BANK FEES GL ACCT (220390)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-1,915.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000040	0.000	REVERSE SEPT BNY SL REBATES GL ACC..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	919.10	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000070	0.000	OCT BNY SL REBATES GL ACCT (220391)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-879.42	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000050	0.000	REVERSE OCT BNY SL REBATES GL ACC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	879.42	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000080	0.000	NOV BNY SL REBATES GL ACCT (220391)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-23,612.96	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190115A000050	0.000	REVERSE NOV BNY SL REBATES GL ACC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	23,612.96	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190117A000030	0.000	DEC BNY SL REBATES GL ACCT (220391)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-106,972.27	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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			20181119A000020	0.000	REVERSE SEPT BNY SL GROSS EARN GL ..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-1,193.53	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000050	0.000	OCT BNY SL GROSS EARN GL ACCT (1203..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	993.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000030	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-993.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000060	0.000	NOV BNY SL GROSS EARN GL ACCT (1203..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	25,982.98	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190115A000030	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-25,982.98	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190117A000010	0.000	DEC BNY SL GROSS EARN GL ACCT (1203..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	119,742.91	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000030	0.000	REVERSE SEPT BNY SL BANK FEES GL A..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-41.15	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000060	0.000	OCT BNY SL BANK FEES GL ACCT (710480)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	17.11	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000040	0.000	REVERSE OCT BNY SL BANK FEES GL AC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-17.11	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000070	0.000	NOV BNY SL BANK FEES GL ACCT (710480)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	355.48	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190115A000040	0.000	REVERSE NOV BNY SL BANK FEES GL AC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-355.48	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190117A000020	0.000	DEC BNY SL BANK FEES GL ACCT (710480)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	1,915.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000020	0.000	REVERSE SEPT BNY SL GROSS EARN GL ..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	1,193.53	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181119A000050	0.000	OCT BNY SL GROSS EARN GL ACCT (6250..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-993.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000030	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	993.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20181217A000060	0.000	NOV BNY SL GROSS EARN GL ACCT (6250..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-25,982.98	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190115A000030	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	25,982.98	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190117A000010	0.000	DEC BNY SL GROSS EARN GL ACCT (6250..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-119,742.91	0.00
PURCHASES						1,188,506.140							21,119,016.13	21,119,016.13	0.00
U.S. DOLLAR						1,188,506.140							21,119,016.13	21,119,016.13	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	201810025000050	571,484.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	10/2/2018	10/2/2018	10/2/2018	1.000000	571,484.17	-571,484.17	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	201811025000030	504.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	11/2/2018	11/2/2018	11/2/2018	1.000000	504.36	-504.36	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	201811155000030	96.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	11/15/2018	11/15/2018	11/15/2018	1.000000	96.97	-96.97	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	201811195000190	138,849.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	11/19/2018	11/19/2018	11/19/2018	1.000000	138,849.38	-138,849.38	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	201812035000020	8.100	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/3/2018	12/3/2018	12/3/2018	1.000000	8.10	-8.10	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	201812045000030	236.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/4/2018	12/4/2018	12/4/2018	1.000000	236.50	-236.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	201812145000020	2,014.540	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/14/2018	12/14/2018	12/14/2018	1.000000	2,014.54	-2,014.54	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	201812215000030	366,467.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/21/2018	12/21/2018	12/21/2018	1.000000	366,467.12	-366,467.12	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		464287507	20181115S000010	108,845.000	ISHARES CORE S&P MIDCAP ETF	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	184.099100	20,039,354.99	-20,039,354.99	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							19,101,307.85	19,101,307.85	0.00
U.S. DOLLAR						0.000							19,101,307.85	19,101,307.85	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20181119A000140	0.000	TRANSFER FROM 956755		11/19/2018	11/19/2018		0.000000	20,040,000.00	20,040,000.00	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CDC		NA9123459	20181119A000140	0.000			11/19/2018	11/19/2018		0.000000	-20,040,000.00	-20,040,000.00	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		99VVARL15	20181116A000010	0.000	TRANSFER FROM KR2F9001002 KRS DOM..		11/16/2018	11/16/2018		0.000000	20,040,000.00	20,040,000.00	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20181009S000010 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS DOMES..		10/9/2018	10/9/2018		0.000000	-571,484.17	-571,484.17	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20181015S000080 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS DOMES..		10/15/2018	10/15/2018		0.000000	-233.28	-233.28	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20181105S000010 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS DOMES..		11/5/2018	11/5/2018		0.000000	-504.36	-504.36	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20181119S000010 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS DOMES..		11/19/2018	11/19/2018		0.000000	-96.97	-96.97	0.00



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KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20181210S000010 CPZ_	0.000	TRANSFER TO KR2F5001002 KRS DOMES..		12/10/2018	12/10/2018		0.000000	-236.50	-236.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20181217S000020 CPZ_	0.000	TRANSFER TO KR2F5001002 KRS DOMES..		12/17/2018	12/17/2018		0.000000	-2,014.54	-2,014.54	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20181224S000010 CPZ_	0.000	TRANSFER TO KR2F5001002 KRS DOMES..		12/24/2018	12/24/2018		0.000000	-366,467.12	-366,467.12	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20181015A000120	0.000	BNYM SL REBATES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-76,771.41	-76,771.41	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20181119A000110	0.000	BNY SL REBATES OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-879.42	-879.42	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20181119A000180	0.000	BNYM SL REBATES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-919.10	-919.10	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20181217A000120	0.000	BNY SL REBATES NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-23,612.96	-23,612.96	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20181015A000110	0.000	BNY SL BANK FEES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-1,360.76	-1,360.76	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20181119A000100	0.000	BNY SL BANK FEE OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-17.11	-17.11	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20181119A000170	0.000	BNY SL BANK FEES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-41.15	-41.15	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20181217A000110	0.000	BNY SL BANK FEE NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-355.48	-355.48	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CDC		NA9123459	20180914S000010 GL..	0.000			9/14/2018	9/14/2018		0.000000	-7,711.23	-7,711.23	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20181015A000100	0.000	BNY SL GROSS EARN AUGUST 2018		9/14/2018	9/14/2018		0.000000	85,843.40	85,843.40	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20181015S000010 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR S..		10/15/2018	10/15/2018		0.000000	233.28	233.28	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CDC		NA9123459	20181015S000010 GL..	0.000			10/15/2018	10/15/2018		0.000000	-233.28	-233.28	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20181115S000020 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR O..		11/15/2018	11/15/2018		0.000000	96.97	96.97	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CDC		NA9123459	20181115S000020 GL..	0.000			11/15/2018	11/15/2018		0.000000	-96.97	-96.97	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20181119A000090	0.000	BNY SL GROSS EARN OCTOBER 2018		11/15/2018	11/15/2018		0.000000	993.50	993.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20181119A000160	0.000	BNY SL GROSS EARN SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	1,193.53	1,193.53	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20181214S000010 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR N..		12/14/2018	12/14/2018		0.000000	2,014.54	2,014.54	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CDC		NA9123459	20181214S000010 GL..	0.000			12/14/2018	12/14/2018		0.000000	-2,014.54	-2,014.54	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20181217A000100	0.000	BNY SL GROSS EARN NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	25,982.98	25,982.98	0.00
SALES						1,079,008.030							-1,079,008.03	1,079,008.03	0.00
U.S. DOLLAR						1,079,008.030							-1,079,008.03	1,079,008.03	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20181009S000020	-571,484.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/9/2018	10/9/2018	10/9/2018	1.000000	-571,484.17	571,484.17	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20181105S000020	-504.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/5/2018	11/5/2018	11/5/2018	1.000000	-504.36	504.36	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20181116S000030	-138,301.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/16/2018	11/16/2018	11/16/2018	1.000000	-138,301.34	138,301.34	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20181210S000020	-236.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/10/2018	12/10/2018	12/10/2018	1.000000	-236.50	236.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20181217S000130	-2,014.540	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/17/2018	12/17/2018	12/17/2018	1.000000	-2,014.54	2,014.54	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20181224S000020	-366,467.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/24/2018	12/24/2018	12/24/2018	1.000000	-366,467.12	366,467.12	0.00



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GRAND TOTAL						7,568,643.147							-5,864,894.59	1,307,305.64	424,638.33
BOOK VALUE ADJUSTMENTS						0.000							-1,501.60	0.00	0.00
U.S. DOLLAR						0.000							-1,501.60	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	AVG		G16249107	20181010A000130	0.000	BROOKFIELD PROPERTY PARTNERS L.R...		9/28/2018	9/28/2018	10/10/2018	0.000000	-1,501.60	0.00	0.00
CORPORATE ACTIONS						11,125.752							1,117,132.95	1,021,044.41	1,115,631.35
U.S. DOLLAR						11,125.752							1,117,132.95	1,021,044.41	1,115,631.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		00817Y108	20181129F000230	-8,962.000	DELIVER SHARES FOR 126650100 AETNA		11/29/2018	11/29/2018	11/29/2018	0.000000	-1,139,319.13	0.00	-1,139,319.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SWC		00817Y108	20181129F000230	8,962.000	AETNA INC		11/29/2018	11/29/2018	11/29/2018	0.000000	1,139,319.13	0.00	1,139,319.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		03349M105	20181008A000190	0.000	CASH AND STOCK ANDEAVOR		10/5/2018	10/5/2018		0.000000	213,592.09	213,592.09	213,592.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000040	-4,143.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-395,160.67	0.00	-395,160.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000050	-236.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-22,509.76	0.00	-22,509.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000070	-55.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-5,245.92	0.00	-5,245.92
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000090	-3,213.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-306,456.97	0.00	-306,456.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000110	-658.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-81,836.32	0.00	-81,836.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000130	-759.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-72,393.66	0.00	-72,393.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000150	-1,524.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-145,359.61	0.00	-145,359.61
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	MW		125509109	20181221F000090	-3,028.000	CIGNA HOLDING CO MERGER EFFECTIVE..		12/21/2018	12/21/2018	12/21/2018	0.000000	-454,035.28	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	MM		125523100	20181221F000100	1,063.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	159,392.17	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	MM		125523100	20181221F000110	232.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	34,787.37	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	MM		125523100	20181221F000120	1,290.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	193,429.82	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	MM		125523100	20181221F000130	443.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	66,425.92	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000170	1,197.285	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	213,763.26	0.00	213,763.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000190	93.952	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	16,774.19	0.00	16,774.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000210	745.778	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	133,151.20	0.00	133,151.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000220	16.308	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	2,911.63	0.00	2,911.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000230	207.377	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	37,025.09	0.00	37,025.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000240	4,941.344	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	398,717.08	0.00	398,717.08
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000250	851.205	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	68,683.72	0.00	68,683.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000260	323.391	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	26,094.40	0.00	26,094.40
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000270	50.268	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	4,056.12	0.00	4,056.12
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000280	668.564	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	53,946.46	0.00	53,946.46
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000290	673.591	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	54,352.07	0.00	54,352.07
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000140	-4,919.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-366,610.19	0.00	-366,610.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000150	-386.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-28,768.35	0.00	-28,768.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000160	-3,064.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-228,358.14	0.00	-228,358.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000180	-67.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-4,993.47	0.00	-4,993.47
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000200	-852.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-63,499.06	0.00	-63,499.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		30219G108	20181226A000070	0.000	CASH AND STOCK MERGER EXPRESS SC..		12/24/2018	12/24/2018		0.000000	452,790.00	452,790.00	452,790.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000260	155.600	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	2,136.28	0.00	0.00



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KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000270	5.100	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	70.02	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000280	9.300	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	127.68	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000290	31.300	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	429.73	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000300	21.800	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	299.30	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000310	19.900	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	273.21	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000320	147.100	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	2,019.58	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	MBV		438516106	20181001F000250	0.000	HONEYWELL INTERNATIONAL INC NON T..		10/1/2018	10/1/2018	10/1/2018	0.000000	-5,355.80	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	MBV		438516106	20181029F000040	0.000	HONEYWELL INTERNATIONAL INC NON T..		10/29/2018	10/29/2018	10/29/2018	0.000000	-14,901.71	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000060	6,740.046	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	395,160.67	0.00	395,160.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000080	383.937	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	22,509.76	0.00	22,509.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000100	89.477	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	5,245.92	0.00	5,245.92
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000120	5,227.074	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	306,456.97	0.00	306,456.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000140	1,395.839	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	81,836.32	0.00	81,836.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000160	1,234.780	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	72,393.66	0.00	72,393.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000170	2,479.322	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	145,359.61	0.00	145,359.61
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000240	-1,397.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-185,875.11	0.00	-185,875.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000250	-87.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-11,575.62	0.00	-11,575.62
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000260	-199.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-26,477.56	0.00	-26,477.56
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000270	-1,574.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-209,425.49	0.00	-209,425.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000280	-290.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-38,585.39	0.00	-38,585.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000290	-57.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-7,584.02	0.00	-7,584.02
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000050	259.333	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	5,943.88	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000060	8.500	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	194.82	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000070	15.500	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	355.26	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000080	52.167	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	1,195.65	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000090	36.333	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	832.75	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000100	33.167	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	760.17	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000110	245.167	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	5,619.18	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		774341101	20181127F000060	-3,784.000	DELIVER SHARES FOR 913017109 ROCK..		11/27/2018	11/27/2018	11/27/2018	0.000000	-396,762.18	0.00	-396,762.18
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		774341101	20181130A000250	0.000	CASN AND STOCK MERGER ROCKWELL C..		11/29/2018	11/29/2018		0.000000	353,160.72	353,160.72	353,160.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SS		872540109	20181107F000040	2,740.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SS		872540109	20181107F000050	536.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SS		872540109	20181107F000060	335.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SS		872540109	20181107F000070	322.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SS		872540109	20181107F000080	1,273.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		913017109	20181127F000070	424.033	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	52,440.10	0.00	52,440.10
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		913017109	20181127F000080	50.659	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	6,264.96	0.00	6,264.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		913017109	20181127F000090	651.059	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	80,516.43	0.00	80,516.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		913017109	20181127F000100	129.086	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	15,964.07	0.00	15,964.07



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	SD		913017109	20181127F000110	165.110	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	20,419.15	0.00	20,419.15
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		G16249107	20181010A000120	0.000	ROCA BROOKFIELD PROPERTY PARTNER..		9/28/2018	9/28/2018		0.000000	1,501.60	1,501.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000180	1,397.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	185,875.11	0.00	185,875.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000190	87.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	11,575.62	0.00	11,575.62
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000200	199.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	26,477.56	0.00	26,477.56
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000210	1,574.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	209,425.50	0.00	209,425.50
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000220	290.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	38,585.38	0.00	38,585.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000230	57.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	7,584.02	0.00	7,584.02
DIVIDEND ACCRUALS						4,088,030.475							0.00	1,487,295.61	0.00
U.S. DOLLAR						4,088,030.475							0.00	1,487,295.61	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		001055102	20181120P000020	19,893.000	AFAC INC CASH DIVIDEND 026%		11/20/2018	11/20/2018	12/3/2018	0.000000	0.00	5,120.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		00206R102	20181009P000010	23,999.000	AT&T INC CASH DIVIDEND 050%		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	11,999.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		002824100	20181012P000010	14,160.000	ABBOTT LABORATORIES CASH DIVIDEND ..		10/12/2018	10/12/2018	11/15/2018	0.000000	0.00	3,964.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		00751Y106	20181220P000020	4,251.000	ADVANCE AUTO PARTS INC CASH DIVIDE..		12/20/2018	12/20/2018	1/4/2019	0.000000	0.00	255.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		00817Y108	20181023P000010	8,962.000	AETNA INC CASH DIVIDEND 050%		10/23/2018	10/23/2018	11/1/2018	0.000000	0.00	4,481.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		008252108	20181107P000010	2,321.000	AFFILIATED MANAGERS GROUP INC CAS..		11/7/2018	11/7/2018	11/21/2018	0.000000	0.00	696.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		00846U101	20181001P000010	12,928.000	AGILENT TECHNOLOGIES INC CASH DIVL..		10/1/2018	10/1/2018	10/24/2018	0.000000	0.00	1,926.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		00846U101	20181228P000030	12,928.000	AGILENT TECHNOLOGIES INC CASH DIVL..		12/28/2018	12/28/2018	1/23/2019	0.000000	0.00	2,120.19	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		00846U101	20181228S002371 TC..	-5,644.000	AGILENT TECHNOLOGIES INC LATE POST..		12/28/2018	12/28/2018	1/23/2019	0.000000	0.00	-925.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		009158106	20181231P000010	3,591.000	AIR PRODUCTS & CHEMICALS INC CASH ..		12/31/2018	12/31/2018	2/11/2019	0.000000	0.00	3,950.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		012653101	20181213P000010	3,391.000	ALBEMARLE CORP CASH DIVIDEND 03..		12/13/2018	12/13/2018	1/2/2019	0.000000	0.00	1,135.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		015271109	20181228P000040	2,114.000	ALEXANDRIA REAL ESTATE EQUITIE CAS..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	2,050.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		015271109	20181228S004001 TC..	-43.000	ALEXANDRIA REAL ESTATE EQUITIE LATE..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	-41.71	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		018802108	20181030P000010	28,267.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	9,469.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		020002101	20181129P000030	9,193.000	ALLSTATE CORP/THE CASH DIVIDEND ..		11/29/2018	11/29/2018	1/2/2019	0.000000	0.00	4,228.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		02005N100	20181031P000020	30,272.000	ALLY FINANCIAL INC CASH DIVIDEND ..		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	4,540.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		023608102	20181211P000010	24,653.000	AMEREN CORP CASH DIVIDEND 047%		12/11/2018	12/11/2018	12/31/2018	0.000000	0.00	11,710.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		025537101	20181108P000010	9,364.000	AMERICAN ELECTRIC POWER CO INC CA..		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	6,273.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		025816109	20181004P000010	6,304.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		10/4/2018	10/4/2018	11/9/2018	0.000000	0.00	2,458.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		026874784	20181211P000020	16,106.000	AMERICAN INTERNATIONAL GROUP I CAS..		12/11/2018	12/11/2018	12/26/2018	0.000000	0.00	5,153.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		030420103	20181108P000020	10,153.000	AMERICAN WATER WORKS CO INC CASH ..		11/8/2018	11/8/2018	12/4/2018	0.000000	0.00	4,619.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		031100100	20181205P000020	10,892.000	AMETEK INC CASH DIVIDEND 014%		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	1,496.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		032095101	20181214P000020	6,844.000	AMPHENOL CORP CASH DIVIDEND 02..		12/14/2018	12/14/2018	1/8/2019	0.000000	0.00	1,574.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		032511107	20181211P000030	17,271.000	ANADARKO PETROLEUM CORP CASH DIV..		12/11/2018	12/11/2018	12/26/2018	0.000000	0.00	5,181.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		035710409	20181228P000050	116,173.000	ANNALY CAPITAL MANAGEMENT INC CAS..		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	34,851.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		035710409	20181228S002711 TC..	-2,598.000	ANNALY CAPITAL MANAGEMENT INC LAT..		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	-779.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		036752103	20181204P000010	4,853.000	ANTHEM INC CASH DIVIDEND 075%		12/4/2018	12/4/2018	12/21/2018	0.000000	0.00	3,639.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		037411105	20181019P000010	21,519.000	APACHE CORP CASH DIVIDEND 025%		10/19/2018	10/19/2018	11/21/2018	0.000000	0.00	5,379.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		039483102	20181121P000020	19,430.000	ARCHER-DANIELS-MIDLAND CO CASH DIV..		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	6,509.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		03965L100	20181101P000020	19,824.000	ARCONIC INC CASH DIVIDEND 006%		11/1/2018	11/1/2018	11/25/2018	0.000000	0.00	1,189.44	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		052800109	20181120P000030	8,437.000	AUTOLIV INC CASH DIVIDEND 062%		11/20/2018	11/20/2018	12/6/2018	0.000000	0.00	5,230.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		053484101	20181228P000060	3,846.000	AVALONBAY COMMUNITIES INC CASH DIV..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	5,653.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		053484101	20181228S003941 TC..	-84.000	AVALONBAY COMMUNITIES INC LATE PO..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	-123.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		054937107	20181108P000030	24,917.000	BB&T CORP CASH DIVIDEND 040%		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	10,091.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		060505104	20181206P000030	37,418.000	BANK OF AMERICA CORP CASH DIVIDEN..		12/6/2018	12/6/2018	12/28/2018	0.000000	0.00	5,612.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		064058100	20181029P000010	27,464.000	BANK OF NEW YORK MELLON CORP CASH DIV..		10/29/2018	10/29/2018	11/9/2018	0.000000	0.00	7,689.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		071813109	20181130P000010	13,077.000	BAXTER INTERNATIONAL INC CASH DIVID..		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	2,484.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		075887109	20181207P000020	1,379.000	BECTON DICKINSON AND CO CASH DIVID..		12/7/2018	12/7/2018	12/31/2018	0.000000	0.00	1,061.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		086516101	20181210P000010	11,886.000	BEST BUY CO INC CASH DIVIDEND 045..		12/10/2018	12/10/2018	12/31/2018	0.000000	0.00	5,348.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		09247X101	20181206P000040	506.000	BLACKROCK INC CASH DIVIDEND 313%		12/6/2018	12/6/2018	12/26/2018	0.000000	0.00	1,583.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		097023105	20181108P000040	2,618.000	BOEING CO/THE CASH DIVIDEND 171%		11/8/2018	11/8/2018	12/7/2018	0.000000	0.00	4,476.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		099724106	20181130P000020	14,604.000	BORGWARNER INC CASH DIVIDEND 0..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	2,482.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		11133T103	20181213P000020	6,817.000	BROADRIDGE FINANCIAL SOLUTIONS CA..		12/13/2018	12/13/2018	1/3/2019	0.000000	0.00	3,306.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		115637209	20181206P000050	18,152.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	3,013.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12503M108	20181129P000040	2,412.000	CBOE GLOBAL MARKETS INC CASH DIVID..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	747.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12508E101	20181130P000030	3,964.000	CDK GLOBAL INC CASH DIVIDEND 015%		11/30/2018	11/30/2018	12/28/2018	0.000000	0.00	594.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12514G108	20181123P000010	6,003.000	CDW CORP/IDE CASH DIVIDEND 029%		11/23/2018	11/23/2018	12/10/2018	0.000000	0.00	1,770.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12541W209	20181214P000030	7,917.000	CH ROBINSON WORLDWIDE INC CASH DL..		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	3,958.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		125561801	20181109P000030	12,914.000	CIT GROUP INC CASH DIVIDEND 025%		11/9/2018	11/9/2018	11/27/2018	0.000000	0.00	3,228.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12572Q105	20181207P000030	11,143.000	CME GROUP INC CASH DIVIDEND 070%		12/7/2018	12/7/2018	12/27/2018	0.000000	0.00	7,800.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12572Q105	20181227P000020	11,143.000	CME GROUP INC CASH DIVIDEND 175%		12/27/2018	12/27/2018	1/16/2019	0.000000	0.00	19,500.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		125896100	20181101P000030	29,815.000	CMS ENERGY CORP CASH DIVIDEND ..		11/1/2018	11/1/2018	11/30/2018	0.000000	0.00	10,658.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		126408103	20181129P000050	5,732.000	CSX CORP CASH DIVIDEND 022%		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,261.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		126650100	20181023P000020	3,823.000	CVS HEALTH CORP CASH DIVIDEND 0..		10/23/2018	10/23/2018	11/1/2018	0.000000	0.00	1,911.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		127097103	20181106P000020	18,067.000	CABOT OIL & GAS CORP CASH DIVIDEND ..		11/6/2018	11/6/2018	11/16/2018	0.000000	0.00	1,260.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		134429109	20181011P000010	11,443.000	CAMPBELL SOUP CO CASH DIVIDEND ..		10/11/2018	10/11/2018	10/29/2018	0.000000	0.00	4,005.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		14040H105	20181108P000050	5,284.000	CAPITAL ONE FINANCIAL CORP CASH DIV..		11/8/2018	11/8/2018	11/23/2018	0.000000	0.00	2,113.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		143658300	20181121P000030	13,217.000	CARNIVAL CORP CASH DIVIDEND 050%		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	6,608.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		149123101	20181019P000020	1,611.000	CATERPILLAR INC CASH DIVIDEND 08..		10/19/2018	10/19/2018	11/20/2018	0.000000	0.00	1,385.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		150870103	20181026P000010	7,408.000	CELANESE CORP CASH DIVIDEND 0..		10/26/2018	10/26/2018	11/8/2018	0.000000	0.00	4,000.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		15189T107	20181114P000010	29,335.000	CENTERPOINT ENERGY INC CASH DIVID..		11/14/2018	11/14/2018	12/13/2018	0.000000	0.00	8,140.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		166764100	20181115P000010	15,385.000	CHEVRON CORP CASH DIVIDEND 112%		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	17,231.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		171340102	20181114P000020	5,733.000	CHURCH & DWIGHT CO INC CASH DIVID..		11/14/2018	11/14/2018	12/3/2018	0.000000	0.00	1,246.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		171798101	20181114P000030	4,693.000	CIMAREX ENERGY CO CASH DIVIDEND ..		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	844.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		172062101	20181218P000020	9,330.000	CINCINNATI FINANCIAL CORP CASH DIVID..		12/18/2018	12/18/2018	1/15/2019	0.000000	0.00	4,944.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		17275R102	20181004P000020	18,282.000	CISCO SYSTEMS INC CASH DIVIDEND ..		10/4/2018	10/4/2018	10/24/2018	0.000000	0.00	6,033.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		172908105	20181108P000060	4,139.000	CINTAS CORP CASH DIVIDEND 205%		11/8/2018	11/8/2018	12/7/2018	0.000000	0.00	8,484.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		172967424	20181102P000010	7,682.000	CITIGROUP INC CASH DIVIDEND 045%		11/2/2018	11/2/2018	11/21/2018	0.000000	0.00	3,456.90	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		174610105	20181030P000020	38,547.000	CITIZENS FINANCIAL GROUP INC CASH DIV.		10/30/2018	10/30/2018	11/14/2018	0.000000	0.00	10,407.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		177376100	20181206P000060	6,801.000	CITRIX SYSTEMS INC CASH DIVIDEND		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	2,380.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		189054109	20181030P000030	6,728.000	CLOROX CO/THE CASH DIVIDEND 096%		10/30/2018	10/30/2018	11/16/2018	0.000000	0.00	6,458.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		191216100	20181129P000060	7,415.000	COCA-COLA CO/THE CASH DIVIDEND		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	2,891.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		192446102	20181119P000010	25,705.000	COGNIZANT TECHNOLOGY SOLUTIONS C.		11/19/2018	11/19/2018	11/30/2018	0.000000	0.00	5,141.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		194162103	20181018P000020	6,714.000	COLGATE-PALMOLIVE CO CASH DIVIDEND.		10/18/2018	10/18/2018	11/15/2018	0.000000	0.00	2,819.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		20030N101	20181002P000010	17,846.000	COMCAST CORP CASH DIVIDEND 019%		10/2/2018	10/2/2018	10/24/2018	0.000000	0.00	3,390.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		20030N101	20181231P000020	16,742.000	COMCAST CORP CASH DIVIDEND 019%		12/31/2018	12/31/2018	1/23/2019	0.000000	0.00	3,180.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		200340107	20181213P000030	15,130.000	COMERICA INC CASH DIVIDEND 060%		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	9,078.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		205887102	20181016P000010	16,255.000	CONAGRA BRANDS INC CASH DIVIDEND		10/16/2018	10/16/2018	11/30/2018	0.000000	0.00	3,454.19	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		20825C104	20181012P000020	20,639.000	CONOCOPHILLIPS CASH DIVIDEND 03.		10/12/2018	10/12/2018	12/3/2018	0.000000	0.00	6,294.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		209115104	20181113P000010	15,619.000	CONSOLIDATED EDISON INC CASH DIVID.		11/13/2018	11/13/2018	12/17/2018	0.000000	0.00	11,167.59	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		21036P108	20181105P000010	5,456.000	CONSTELLATION BRANDS INC CASH DIVL.		11/5/2018	11/5/2018	11/20/2018	0.000000	0.00	4,037.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		219350105	20181115P000020	20,650.000	CORNING INC CASH DIVIDEND 018%		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	3,717.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		22160K105	20181108P000070	1,425.000	COSTCO WHOLESALE CORP CASH DIVID.		11/8/2018	11/8/2018	11/23/2018	0.000000	0.00	812.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		222070203	20181129P000070	31,484.000	COTY INC CASH DIVIDEND 012%		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	3,935.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DAC		222070203	20181129P000070	-31,484.000	COTY INC		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	-3,935.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		222070203	20181214A000320	31,484.000	COTY INC		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	3,935.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		231021106	20181114P000040	1,962.000	CUMMINS INC CASH DIVIDEND 114%		11/14/2018	11/14/2018	12/3/2018	0.000000	0.00	2,236.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		23331A109	20181123P000020	24,468.000	DR HORTON INC CASH DIVIDEND 015%		11/23/2018	11/23/2018	12/10/2018	0.000000	0.00	3,670.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		233331107	20181214P000040	12,459.000	DTE ENERGY CO CASH DIVIDEND 094%		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	11,773.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		23355L106	20181204P000020	6,072.000	DXC TECHNOLOGY CO CASH DIVIDEND		12/4/2018	12/4/2018	1/15/2019	0.000000	0.00	1,153.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		235851102	20181227P000030	8,238.000	DANAHER CORP CASH DIVIDEND 016%		12/27/2018	12/27/2018	1/25/2019	0.000000	0.00	1,318.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		237194105	20181009P000020	8,688.000	DARDEN RESTAURANTS INC CASH DIVID.		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	6,516.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		247361702	20181106P000030	11,619.000	DELTA AIR LINES INC CASH DIVIDEND		11/6/2018	11/6/2018	11/28/2018	0.000000	0.00	4,066.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		24906P109	20181227P000040	17,565.000	DENTSPLY SIRONA INC CASH DIVIDEND		12/27/2018	12/27/2018	1/11/2019	0.000000	0.00	1,536.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		254687106	20181207P000040	5,930.000	WALT DISNEY CO/THE CASH DIVIDEND		12/7/2018	12/7/2018	1/10/2019	0.000000	0.00	5,218.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		256677105	20181005P000010	5,487.000	DOLLAR GENERAL CORP CASH DIVIDEND.		10/5/2018	10/5/2018	10/23/2018	0.000000	0.00	1,591.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		260003108	20181129P000050	12,531.000	DOVER CORP CASH DIVIDEND 048%		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	6,014.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		26078J100	20181129P000090	5,788.000	DOWDUPONT INC CASH DIVIDEND 038.		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	2,199.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		264411505	20181114P000050	25,799.000	DUKE REALTY CORP CASH DIVIDEND		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	5,546.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		26441C204	20181115P000030	10,643.000	DUKE ENERGY CORP CASH DIVIDEND		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	9,871.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		26875P101	20181016P000020	4,926.000	EOG RESOURCES INC CASH DIVIDEND		10/16/2018	10/16/2018	10/31/2018	0.000000	0.00	1,083.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		277432100	20181214P000050	10,879.000	EASTMAN CHEMICAL CO CASH DIVIDEND		12/14/2018	12/14/2018	1/4/2019	0.000000	0.00	6,744.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		278865100	20181217P000020	2,136.000	ECOLAB INC CASH DIVIDEND 046%		12/17/2018	12/17/2018	1/15/2019	0.000000	0.00	982.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		281020107	20181228P000070	13,139.000	EDISON INTERNATIONAL CASH DIVIDEND.		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	8,047.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		281020107	20181228S001841 TC...	311.000	EDISON INTERNATIONAL LATE POSTING		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	190.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		291011104	20181115P000040	9,383.000	EMERSON ELECTRIC CO CASH DIVIDEND		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	4,597.67	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	20181107P000020	14,396.000	ENTERGY CORP CASH DIVIDEND 091%		11/7/2018	11/7/2018	12/3/2018	0.000000	0.00	13,100.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		29476L107	20181231P000030	9,572.000	EQUITY RESIDENTIAL CASH DIVIDEND		12/31/2018	12/31/2018	1/11/2019	0.000000	0.00	5,168.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		297178105	20181231P000040	5,108.000	ESSEX PROPERTY TRUST INC CASH DIVL.		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	9,500.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30034W106	20181128P000010	16,198.000	EVERGY INC CASH DIVIDEND 047%		11/28/2018	11/28/2018	12/20/2018	0.000000	0.00	7,694.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30040W108	20181217P000030	17,915.000	EVERSOURCE ENERGY CASH DIVIDEND		12/17/2018	12/17/2018	12/31/2018	0.000000	0.00	9,047.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30161N101	20181114P000060	37,276.000	EXELON CORP CASH DIVIDEND 034%		11/14/2018	11/14/2018	12/10/2018	0.000000	0.00	12,860.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30212P303	20181114P000070	1,844.000	EXPEDIA GROUP INC CASH DIVIDEND		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	590.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		302130109	20181130P000040	11,254.000	EXPEDITORS INTERNATIONAL OF WA CA.		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	5,064.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30231G102	20181109P000040	11,464.000	EXXON MOBIL CORP CASH DIVIDEND		11/9/2018	11/9/2018	12/10/2018	0.000000	0.00	9,400.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		311900104	20181023P000030	4,532.000	FASTENAL CO CASH DIVIDEND 040%		10/23/2018	10/23/2018	11/21/2018	0.000000	0.00	1,812.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		31428X106	20181207P000050	3,285.000	FEDEX CORP CASH DIVIDEND 065%		12/7/2018	12/7/2018	1/2/2019	0.000000	0.00	2,135.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		31620M106	20181213P000040	5,710.000	FIDELITY NATIONAL INFORMATION CASH		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	1,827.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		31620R303	20181213P000050	22,937.000	FIDELITY NATIONAL FINANCIAL IN CASH		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	6,881.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		316773100	20181228P000080	50,540.000	FIFTH THIRD BANCORP CASH DIVIDEND		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	11,118.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		316773100	20181228S002201 TC..	-16,421.000	FIFTH THIRD BANCORP LATE POSTING DL.		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	-4,052.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		337932107	20181106P000040	50,297.000	FIRSTENERGY CORP CASH DIVIDEND		11/6/2018	11/6/2018	12/1/2018	0.000000	0.00	18,106.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		345370860	20181022P000010	24,274.000	FORD MOTOR CO CASH DIVIDEND 015.		10/22/2018	10/22/2018	12/3/2018	0.000000	0.00	3,641.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		34959J108	20181129P0000100	10,848.000	FORTIVE CORP CASH DIVIDEND 007%		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	759.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		34954C106	20181129P0000110	6,625.000	FORTUNE BRANDS HOME & SECURITY C..		11/29/2018	11/29/2018	12/19/2018	0.000000	0.00	1,325.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		354613101	20181228P000090	12,721.000	FRANKLIN RESOURCES INC CASH DIVIDE..		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	3,307.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		354613101	20181228S004261 TC..	-31.000	FRANKLIN RESOURCES INC LATE POSTIN..		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	-8.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		35671D857	20181012P000030	50,917.000	FREEMPORT-MCMORAN INC CASH DIVIDEN..		10/12/2018	10/12/2018	11/1/2018	0.000000	0.00	2,545.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		363576109	20181206P000070	9,994.000	ARTHUR J GALLAGHER & CO CASH DIVID..		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	4,097.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		369550108	20181004P000030	4,785.000	GENERAL DYNAMICS CORP CASH DIVIDE..		10/4/2018	10/4/2018	11/9/2018	0.000000	0.00	4,450.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		370334104	20181009P000030	6,258.000	GENERAL MILLS INC CASH DIVIDEND		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	3,066.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		37045V100	20181206P000080	23,922.000	GENERAL MOTORS CO CASH DIVIDEND		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	9,090.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		372460105	20181206P000090	5,358.000	GENUINE PARTS CO CASH DIVIDEND		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	3,857.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		38141G104	20181129P0000120	2,618.000	GOLDMAN SACHS GROUP INC/THE CASH		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	2,094.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		384802104	20181108P000080	2,877.000	WW GRAINGER INC CASH DIVIDEND 1..		11/8/2018	11/8/2018	12/1/2018	0.000000	0.00	3,912.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		40414L109	20181102P000020	21,818.000	HCP INC CASH DIVIDEND 037%		11/2/2018	11/2/2018	11/20/2018	0.000000	0.00	8,072.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		40434L105	20181212P000010	13,302.000	HP INC CASH DIVIDEND 016%		12/12/2018	12/12/2018	1/2/2019	0.000000	0.00	2,130.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		413875105	20181121P000040	9,451.000	HARRIS CORP CASH DIVIDEND 068%		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	6,473.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		416515104	20181130P000050	19,867.000	HARTFORD FINANCIAL SERVICES GR CA..		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	5,960.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		418056107	20181031P000030	6,150.000	HASBRO INC CASH DIVIDEND 063%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	3,874.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		427866108	20181120P000040	7,057.000	HERSHEY CO/THE CASH DIVIDEND		11/20/2018	11/20/2018	12/14/2018	0.000000	0.00	5,095.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		42809H107	20181214P000060	14,223.000	HESS CORP CASH DIVIDEND 025%		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	3,555.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		42824C109	20181211P000040	64,509.000	HEWLETT PACKARD ENTERPRISE CO CA..		12/11/2018	12/11/2018	1/2/2019	0.000000	0.00	7,257.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		43300A203	20181108P000090	9,800.000	HILTON WORLDWIDE HOLDINGS INC CAS..		11/8/2018	11/8/2018	12/28/2018	0.000000	0.00	1,470.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		437076102	20181128P000020	3,031.000	HOME DEPOT INC/THE CASH DIVIDEND		11/28/2018	11/28/2018	12/13/2018	0.000000	0.00	3,121.93	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		438516106	20181115P000050	3,901.000	HONEYWELL INTERNATIONAL INC CASH...		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	3,198.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		440452100	20181019P000030	18,693.000	HORMEL FOODS CORP CASH DIVIDEND		10/19/2018	10/19/2018	11/15/2018	0.000000	0.00	3,504.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		44107P104	20181228P000100	36,957.000	HOST HOTELS & RESORTS INC CASH DIVI..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	9,239.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		44107P104	20181228S000991 TC..	2,834.000	HOST HOTELS & RESORTS INC LATE POS..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	708.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		444859102	20181228P000110	4,885.000	HUMANA INC CASH DIVIDEND 050%		12/28/2018	12/28/2018	1/25/2019	0.000000	0.00	2,442.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		444859102	20181228S003071 TC..	-1,208.000	HUMANA INC LATE POSTING DIVIDEND A..		12/28/2018	12/28/2018	1/25/2019	0.000000	0.00	-604.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		445658107	20181108P000100	7,297.000	JB HUNT TRANSPORT SERVICES INC CAS..		11/8/2018	11/8/2018	11/16/2018	0.000000	0.00	1,751.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		446413106	20181129P000130	2,272.000	HUNTINGTON INGALLS INDUSTRIES CAS..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,953.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		452308109	20181228P000120	1,851.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		12/28/2018	12/28/2018	1/10/2019	0.000000	0.00	1,851.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		452308109	20181228S003911 TC..	-113.000	ILLINOIS TOOL WORKS INC LATE POSTIN..		12/28/2018	12/28/2018	1/10/2019	0.000000	0.00	-113.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		457187102	20181231P000050	6,359.000	INGREDION INC CASH DIVIDEND 062%		12/31/2018	12/31/2018	1/25/2019	0.000000	0.00	3,974.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		458140100	20181106P000050	10,082.000	INTEL CORP CASH DIVIDEND 030%		11/6/2018	11/6/2018	12/1/2018	0.000000	0.00	3,024.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		45866F104	20181213P000060	10,834.000	INTERCONTINENTAL EXCHANGE INC CAS..		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	2,600.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		459200101	20181108P000110	1,911.000	INTERNATIONAL BUSINESS MACHINE CA..		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	3,000.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		459506101	20181227P000050	4,679.000	INTERNATIONAL FLAVORS & FRAGRA CA..		12/27/2018	12/27/2018	1/7/2019	0.000000	0.00	3,415.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		460690100	20181130P000060	13,072.000	INTERPUBLIC GROUP OF COS INC/T CAS..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	2,745.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		461202103	20181009P000040	2,784.000	INTUIT INC CASH DIVIDEND 047%		10/9/2018	10/9/2018	10/18/2018	0.000000	0.00	1,308.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		46625H100	20181004P000040	16,038.000	JPMORGAN CHASE & CO CASH DIVIDEND..		10/4/2018	10/4/2018	10/31/2018	0.000000	0.00	12,830.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		478160104	20181126P000010	2,586.000	JOHNSON & JOHNSON CASH DIVIDEND		11/26/2018	11/26/2018	12/11/2018	0.000000	0.00	2,327.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		48203R104	20181204P000030	21,159.000	JUNIPER NETWORKS INC CASH DIVIDEND..		12/4/2018	12/4/2018	12/26/2018	0.000000	0.00	3,808.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		482480100	20181115P000060	3,335.000	KLA-TENCOR CORP CASH DIVIDEND 0..		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	2,501.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		485170302	20181228P000130	11,573.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		12/28/2018	12/28/2018	1/16/2019	0.000000	0.00	4,166.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		485170302	20181228S004201 TC..	-2,864.000	KANSAS CITY SOUTHERN LATE POSTING		12/28/2018	12/28/2018	1/16/2019	0.000000	0.00	-1,031.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		487836108	20181130P000070	6,250.000	KELLOGG CO CASH DIVIDEND 056%		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	3,500.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		49271V100	20181004P000050	12,930.000	KEURIG DR PEPPER INC CASH DIVIDEND		10/4/2018	10/4/2018	10/19/2018	0.000000	0.00	1,939.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		494368103	20181206P000100	2,680.000	KIMBERLY-CLARK CORP CASH DIVIDEND		12/6/2018	12/6/2018	1/3/2019	0.000000	0.00	2,680.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		494568101	20181030P000040	19,064.000	KINDER MORGAN INC/DE CASH DIVIDEND..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	3,812.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		500754106	20181115P000070	9,614.000	KRAFT HEINZ CO/THE CASH DIVIDEND		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	6,008.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		501044101	20181114P000080	21,419.000	KROGER CO/THE CASH DIVIDEND 014%		11/14/2018	11/14/2018	12/1/2018	0.000000	0.00	2,996.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		502413107	20181115P000080	3,674.000	L3 TECHNOLOGIES INC CASH DIVIDEND		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	2,939.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		512807108	20181204P000040	2,271.000	LAM RESEARCH CORP CASH DIVIDEND		12/4/2018	12/4/2018	12/26/2018	0.000000	0.00	2,496.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		517834107	20181217P000040	7,660.000	LAS VEGAS SANDS CORP CASH DIVIDEN..		12/17/2018	12/17/2018	12/27/2018	0.000000	0.00	5,745.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		518439104	20181129P000140	7,554.000	ESTEE LAUDER COS INC/THE CASH DIVID..		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	3,248.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		521965204	20181206P000110	4,922.000	LEAR CORP CASH DIVIDEND 070%		12/6/2018	12/6/2018	12/26/2018	0.000000	0.00	3,445.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		526057104	20181018P000030	14,759.000	LENNAR CORP CASH DIVIDEND 004%		10/18/2018	10/18/2018	11/2/2018	0.000000	0.00	590.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		532457108	20181114P000090	6,398.000	ELI LILLY & CO CASH DIVIDEND 056%		11/14/2018	11/14/2018	12/10/2018	0.000000	0.00	3,598.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		534187109	20181009P000050	14,822.000	LINCOLN NATIONAL CORP CASH DIVIDEN..		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	4,891.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		540424108	20181127P000020	14,374.000	LOEWS CORP CASH DIVIDEND 006%		11/27/2018	11/27/2018	12/11/2018	0.000000	0.00	898.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		55261F104	20181130P000080	9,139.000	M&T BANK CORP CASH DIVIDEND 100%		11/30/2018	11/30/2018	12/31/2018	0.000000	0.00	9,139.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		5529S3101	20181207P000060	23,344.000	MGM RESORTS INTERNATIONAL CASH DL.		12/7/2018	12/7/2018	12/14/2018	0.000000	0.00	2,801.28	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		55354G100	20181115P000090	5,176.000	MSCI INC CASH DIVIDEND 058%		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	3,002.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		554382101	20181108P000120	6,480.000	MACERICH CO/THE CASH DIVIDEND 0...		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	4,860.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		55616P104	20181213P000070	27,839.000	MACY'S INC CASH DIVIDEND 037%		12/13/2018	12/13/2018	1/2/2019	0.000000	0.00	10,509.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		565849106	20181120P000050	65,985.000	MARATHON OIL CORP CASH DIVIDEND		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	3,299.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		56585A102	20181120P000060	27,710.475	MARATHON PETROLEUM CORP CASH DIV...		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	12,746.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		56585A102	20181211W000050	0.000	MARATHON PETROLEUM CORP DIVIDEND...		12/11/2018	12/11/2018	12/10/2018	0.000000	0.00	-0.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		571748102	20181010P000010	7,384.000	MARSH & MCLENNAN COS INC CASH DIVL...		10/10/2018	10/10/2018	11/15/2018	0.000000	0.00	3,064.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		574599106	20181011P000020	6,372.000	MASCO CORP CASH DIVIDEND 012%		10/11/2018	10/11/2018	11/13/2018	0.000000	0.00	764.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		57636Q104	20181005P000020	6,203.000	MASTERCARD INC CASH DIVIDEND 02...		10/5/2018	10/5/2018	11/9/2018	0.000000	0.00	1,550.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		57772K101	20181128P000030	19,756.000	MAXIM INTEGRATED PRODUCTS INC CAS...		11/28/2018	11/28/2018	12/13/2018	0.000000	0.00	9,087.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		579780206	20181005P000030	2,633.000	MCCORMICK & CO INC/MD CASH DIVIDEN...		10/5/2018	10/5/2018	10/23/2018	0.000000	0.00	1,369.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		579780206	20181228P000140	2,633.000	MCCORMICK & CO INC/MD CASH DIVIDEN...		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	1,500.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		579780206	20181228S001071 TC...	2,452.000	MCCORMICK & CO INC/MD LATE POSTING...		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	1,397.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		580135101	20181130P000090	3,186.000	MCDONALD'S CORP CASH DIVIDEND 1...		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	3,695.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		58933Y105	20181214P000070	9,145.000	MERCK & CO INC CASH DIVIDEND 055%		12/14/2018	12/14/2018	1/8/2019	0.000000	0.00	5,029.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		59156R108	20181105P000020	8,002.000	METLIFE INC CASH DIVIDEND 042%		11/5/2018	11/5/2018	12/13/2018	0.000000	0.00	3,360.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		594918104	20181114P000010	5,906.000	MICROSOFT CORP CASH DIVIDEND 04...		11/14/2018	11/14/2018	12/13/2018	0.000000	0.00	2,716.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		59522J103	20181012P000040	3,718.000	MID-AMERICA APARTMENT COMMUNIT C...		10/12/2018	10/12/2018	10/31/2018	0.000000	0.00	3,429.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		60871R209	20181129P000150	7,328.000	MOLSON COORS BREWING CO CASH DIVL...		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	3,004.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		609207105	20181228P000150	15,684.000	MONDELEZ INTERNATIONAL INC CASH DL...		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	4,077.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		609207105	20181228S003441 TC...	-475.000	MONDELEZ INTERNATIONAL INC LATE PO...		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	-123.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		615369105	20181120P000070	1,584.000	MOODY S CORP CASH DIVIDEND 044%		11/20/2018	11/20/2018	12/12/2018	0.000000	0.00	696.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		617446448	20181030P000050	9,305.000	MORGAN STANLEY CASH DIVIDEND 0...		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	2,791.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		61945C103	20181206P000120	24,382.000	MOSAIC CO/THE CASH DIVIDEND 002%		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	609.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		620076307	20181213P000080	11,777.000	MOTGROLA SOLUTIONS INC CASH DIVIDE...		12/13/2018	12/13/2018	1/15/2019	0.000000	0.00	6,712.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		631103108	20181213P000090	7,101.000	NASDAQ INC CASH DIVIDEND 044%		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	3,124.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		635791101	20181206P000130	16,338.000	NATIONAL OILWELL VARCO INC CASH DIV...		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	816.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		64110D104	20181004P000050	17,876.000	NETAPP INC CASH DIVIDEND 040%		10/4/2018	10/4/2018	10/24/2018	0.000000	0.00	7,150.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		651639106	20181206P000140	43,009.000	NEWMONT MINING CORP CASH DIVIDEND...		12/6/2018	12/6/2018	12/27/2018	0.000000	0.00	6,021.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		65339F101	20181129P000160	14,881.000	NEXTERA ENERGY INC CASH DIVIDEND		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	16,517.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		654106103	20181130P000100	14,847.000	NIKE INC CASH DIVIDEND 022%		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	3,266.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		65473P105	20181030P000050	36,731.000	NISOURCE INC CASH DIVIDEND 019%		10/30/2018	10/30/2018	11/20/2018	0.000000	0.00	7,162.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		655044105	20181102P000030	26,878.000	NOBLE ENERGY INC CASH DIVIDEND		11/2/2018	11/2/2018	11/19/2018	0.000000	0.00	2,956.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		655844108	20181101P000040	3,386.000	NORFOLK SOUTHERN CORP CASH DIVID...		11/1/2018	11/1/2018	12/10/2018	0.000000	0.00	2,708.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		666807102	20181130P000110	2,501.000	NORTHROP GRUMMAN CORP CASH DIVID...		11/30/2018	11/30/2018	12/19/2018	0.000000	0.00	3,001.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		670346105	20181228P000160	4,720.000	NUCOR CORP CASH DIVIDEND 040%		12/28/2018	12/28/2018	2/11/2019	0.000000	0.00	1,888.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		670346105	20181228S000561 TC...	6,212.000	NUCOR CORP LATE POSTING DIVIDEND A...		12/28/2018	12/28/2018	2/11/2019	0.000000	0.00	2,484.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		67066G104	20181129P000170	2,140.000	VIDIA CORP CASH DIVIDEND 016%		11/29/2018	11/29/2018	12/1/2018	0.000000	0.00	342.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		674599105	20181207P000070	29,923.000	OCCIDENTAL PETROLEUM CORP CASH DL...		12/7/2018	12/7/2018	1/15/2019	0.000000	0.00	23,339.94	0.00

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		693475105	20181016P000030	13,609.000	PNC FINANCIAL SERVICES GROUP I CAS..		10/16/2018	10/16/2018	11/5/2018	0.000000	0.00	12,928.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		693506107	20181108P000130	2,666.000	PPG INDUSTRIES INC CASH DIVIDEND		11/8/2018	11/8/2018	12/12/2018	0.000000	0.00	1,279.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		69351T106	20181207P000080	30,566.000	PPL CORP CASH DIVIDEND 041%		12/7/2018	12/7/2018	1/2/2019	0.000000	0.00	12,532.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		693566100	20181127P000030	8,138.000	PVH CORP CASH DIVIDEND 003%		11/27/2018	11/27/2018	12/21/2018	0.000000	0.00	305.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		695156109	20181214P000080	3,540.000	PACKAGING CORP OF AMERICA CASH DL.		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	2,796.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		704326107	20181031P000040	7,979.000	PAYCHEX INC CASH DIVIDEND 056%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	4,468.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		713448108	20181206P000150	3,067.000	PEPSICO INC CASH DIVIDEND 092%		12/6/2018	12/6/2018	1/7/2019	0.000000	0.00	2,844.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		717081103	20181108P000140	15,435.000	PFIZER INC CASH DIVIDEND 034%		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	5,247.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		718546104	20181116P000020	12,946.000	PHILLIPS 66 CASH DIVIDEND 080%		11/16/2018	11/16/2018	12/3/2018	0.000000	0.00	10,356.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		723484101	20181031P000050	12,236.000	PINNACLE WEST CAPITAL CORP CASH DL.		10/31/2018	10/31/2018	12/3/2018	0.000000	0.00	9,024.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74144T108	20181213P000100	4,375.000	T ROWE PRICE GROUP INC CASH DIVIDE..		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	3,062.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74251V102	20181130P000120	3,960.000	PRINCIPAL FINANCIAL GROUP INC CASH		11/30/2018	11/30/2018	12/28/2018	0.000000	0.00	2,138.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		742718109	20181018P000040	6,151.000	PROCTER & GAMBLE CO/THE CASH DIVID..		10/18/2018	10/18/2018	11/15/2018	0.000000	0.00	4,411.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74340W103	20181217P000050	17,005.000	PROLOGIS INC CASH DIVIDEND 048%		12/17/2018	12/17/2018	12/31/2018	0.000000	0.00	8,162.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		744320102	20181123P000030	2,549.000	PRUDENTIAL FINANCIAL INC CASH DIVID..		11/23/2018	11/23/2018	12/13/2018	0.000000	0.00	2,294.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		744573106	20181206P000160	21,371.000	PUBLIC SERVICE ENTERPRISE GROU CA..		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	9,616.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74834L100	20181004P000070	7,148.000	QUEST DIAGNOSTICS INC CASH DIVIDEN..		10/4/2018	10/4/2018	10/22/2018	0.000000	0.00	3,574.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		755111507	20181009P000060	7,874.000	RAYTHEON CO CASH DIVIDEND 086%		10/9/2018	10/9/2018	11/8/2018	0.000000	0.00	6,830.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		755111507	20181231P000060	3,930.000	RAYTHEON CO CASH DIVIDEND 086%		12/31/2018	12/31/2018	1/31/2019	0.000000	0.00	3,409.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20181031P000060	7,560.000	REALTY INCOME CORP CASH DIVIDEND		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	1,666.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20181130P000130	7,560.000	REALTY INCOME CORP CASH DIVIDEND		11/30/2018	11/30/2018	12/14/2018	0.000000	0.00	1,666.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20181231P000070	12,080.000	REALTY INCOME CORP CASH DIVIDEND		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	2,669.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		7591EP100	20181206P000170	95,852.000	REGIONS FINANCIAL CORP CASH DIVIDE..		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	13,419.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		760759100	20181231P000080	14,379.000	REPUBLIC SERVICES INC CASH DIVIDEN..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	5,392.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		761152107	20181107P000030	10,803.000	RESMED INC CASH DIVIDEND 037%		11/7/2018	11/7/2018	12/13/2018	0.000000	0.00	3,997.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		773903109	20181108P000150	1,455.000	ROCKWELL AUTOMATION INC CASH DIVL.		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	1,411.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		774341101	20181115P000100	3,784.000	ROCKWELL COLLINS INC CASH DIVIDEN..		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	1,248.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		776696106	20181004P000080	3,249.000	ROPER TECHNOLOGIES INC CASH DIVIDE..		10/4/2018	10/4/2018	10/22/2018	0.000000	0.00	1,340.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		778296103	20181206P000180	11,361.000	ROSS STORES INC CASH DIVIDEND 02..		12/6/2018	12/6/2018	12/28/2018	0.000000	0.00	2,556.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		78409V104	20181127P000040	3,936.000	S&P GLOBAL INC CASH DIVIDEND 050%		11/27/2018	11/27/2018	12/12/2018	0.000000	0.00	1,968.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		78440X101	20181231P000090	6,433.000	SL GREEN REALTY CORP CASH DIVIDEN..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	5,468.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		81211K100	20181206P000190	7,156.000	SEALED AIR CORP CASH DIVIDEND 01..		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	1,144.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		816851109	20181228P000170	12,034.000	SEMPRA ENERGY CASH DIVIDEND 089..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	10,770.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		816851109	20181228S002111 TC..	21.000	SEMPRA ENERGY LATE POSTING DIVIDE..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	18.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		829688103	20181108P000160	121,295.000	SIRIUS XM HOLDINGS INC CASH DIVIDEN..		11/8/2018	11/8/2018	11/30/2018	0.000000	0.00	1,467.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		83088M102	20181126P000020	6,196.000	SKYWORKS SOLUTIONS INC CASH DIVID..		11/26/2018	11/26/2018	12/18/2018	0.000000	0.00	2,354.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		832696405	20181115P000110	6,084.000	JM SMUCKER CO/THE CASH DIVIDEND		11/15/2018	11/15/2018	12/3/2018	0.000000	0.00	5,171.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		833034101	20181119P000020	3,985.000	SNAP-ON INC CASH DIVIDEND 095%		11/19/2018	11/19/2018	12/10/2018	0.000000	0.00	3,785.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		842587107	20181116P000030	41,742.000	SOUTHERN CO/THE CASH DIVIDEND		11/16/2018	11/16/2018	12/6/2018	0.000000	0.00	25,045.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		854502101	20181129P000180	3,995.000	STANLEY BLACK & DECKER INC CASH DL.		11/29/2018	11/29/2018	12/18/2018	0.000000	0.00	2,636.70	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		855244109	20181114P000110	7,869.000	STARBUCKS CORP CASH DIVIDEND 03..		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	2,832.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		857477103	20181231P000100	4,245.000	STATE STREET CORP CASH DIVIDEND ..		12/31/2018	12/31/2018	1/16/2019	0.000000	0.00	1,995.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		858119100	20181228P000150	19,524.000	STEEL DYNAMICS INC CASH DIVIDEND ..		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	3,660.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		858119100	20181228S000971 TC..	2,888.000	STEEL DYNAMICS INC LATE POSTING DIV..		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	541.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		863667101	20181228P000190	3,258.000	STRYKER CORP CASH DIVIDEND 052%		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	1,694.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		863667101	20181228S002171 TC..	8.000	STRYKER CORP LATE POSTING DIVIDEN..		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	4.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		867914103	20181129P000190	13,466.000	SUNTRUST BANKS INC CASH DIVIDEND ..		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	6,733.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		871829107	20181004P000090	5,135.000	SYSCO CORP CASH DIVIDEND 036%		10/4/2018	10/4/2018	10/26/2018	0.000000	0.00	1,848.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		872540109	20181114P000120	10,412.000	TJX COS INC/THE CASH DIVIDEND 0L		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	4,950.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DAC		872540109	20181114P000120	-10,412.000	TJX COS INC/THE		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	-4,950.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		872540109	20181115F000300	10,412.000	TJX COS INC/THE CASH DIVIDEND 0L		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	2,030.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		876030107	20181206P000200	15,657.000	TAPESTRY INC CASH DIVIDEND 033%		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	5,284.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		87612E106	20181120P000080	18,614.000	TARGET CORP CASH DIVIDEND 064%		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	11,912.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		87612G101	20181030P000070	15,538.000	TARGA RESOURCES CORP CASH DIVIDE..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	14,139.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		882508104	20181030P000080	7,521.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		10/30/2018	10/30/2018	11/19/2018	0.000000	0.00	5,791.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		883203101	20181213P000110	12,100.000	TEXTRON INC CASH DIVIDEND 002%		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	242.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		883555102	20181214P000090	3,868.000	THERMO FISHER SCIENTIFIC INC CASH DL		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	657.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		88579Y101	20181121P000050	1,364.000	3M CO CASH DIVIDEND 136%		11/21/2018	11/21/2018	12/12/2018	0.000000	0.00	1,855.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		88654Y108	20181219P000020	10,820.000	TIFFANY & CO CASH DIVIDEND 055%		12/19/2018	12/19/2018	1/10/2019	0.000000	0.00	5,951.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		891027104	20181004P000100	8,555.000	TORCHMARK CORP CASH DIVIDEND 0..		10/4/2018	10/4/2018	11/1/2018	0.000000	0.00	1,368.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		891906109	20181217P000060	9,813.000	TOTAL SYSTEM SERVICES INC CASH DIVL		12/17/2018	12/17/2018	1/2/2019	0.000000	0.00	1,275.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		892356106	20181123P000040	6,278.000	TRACTOR SUPPLY CO CASH DIVIDEND ..		11/23/2018	11/23/2018	12/11/2018	0.000000	0.00	1,946.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		89417E109	20181207P000090	4,262.000	TRAVELERS COS INC/THE CASH DIVIDEN..		12/7/2018	12/7/2018	12/31/2018	0.000000	0.00	3,281.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		902494103	20181129P000200	20,746.000	TYSON FOODS INC CASH DIVIDEND 03..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	7,779.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		902653104	20181009P000070	11,963.000	UDR INC CASH DIVIDEND 032%		10/9/2018	10/9/2018	10/31/2018	0.000000	0.00	3,858.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		902973304	20181228P000200	16,302.000	US BANCORP CASH DIVIDEND 037%		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	6,031.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		902973304	20181228S003791 TC..	-174.000	US BANCORP LATE POSTING DIVIDEND A..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	-64.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		907818108	20181129P000210	5,085.000	UNION PACIFIC CORP CASH DIVIDEND ..		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	4,068.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		913017109	20181115P000120	2,695.000	UNITED TECHNOLOGIES CORP CASH DIVL		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	1,980.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		91324P102	20181130P000140	2,827.000	UNITEDHEALTH GROUP INC CASH DIVIDE..		11/30/2018	11/30/2018	12/13/2018	0.000000	0.00	2,544.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		913903100	20181130P000150	6,839.000	UNIVERSAL HEALTH SERVICES INC CASH..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	683.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		91529Y106	20181026P000020	14,615.000	UNUM GROUP CASH DIVIDEND 026%		10/26/2018	10/26/2018	11/16/2018	0.000000	0.00	3,799.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		918204108	20181207P000100	11,612.000	VF CORP CASH DIVIDEND 051%		12/7/2018	12/7/2018	12/20/2018	0.000000	0.00	5,922.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		91913Y100	20181119P000030	10,338.000	VALERO ENERGY CORP CASH DIVIDEND ..		11/19/2018	11/19/2018	12/12/2018	0.000000	0.00	8,270.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92276F100	20181231P000110	8,647.000	VENTAS INC CASH DIVIDEND 079%		12/31/2018	12/31/2018	1/14/2019	0.000000	0.00	6,852.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92343V104	20181009P000080	6,770.000	VERIZON COMMUNICATIONS INC CASH DL		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	4,078.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92553P201	20181214P000100	22,011.000	VIACOM INC CASH DIVIDEND 020%		12/14/2018	12/14/2018	1/2/2019	0.000000	0.00	4,402.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92826C839	20181115P000130	4,576.000	VISA INC CASH DIVIDEND 025%		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	1,144.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92939U106	20181113P000020	26,942.000	WEC ENERGY GROUP INC CASH DIVIDEN..		11/13/2018	11/13/2018	12/1/2018	0.000000	0.00	14,885.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		931142103	20181206P000210	19,434.000	WALMART INC CASH DIVIDEND 052%		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	10,105.68	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		931427108	20181108P000170	11,365.000	WALGREENS BOOTS ALLIANCE INC CASH..		11/8/2018	11/8/2018	12/12/2018	0.000000	0.00	5,000.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		94106L109	20181129P000220	7,246.000	WASTE MANAGEMENT INC CASH DIVIDEN..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	3,369.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		95040Q104	20181108P000180	10,912.000	WELLTOWER INC CASH DIVIDEND 0..		11/8/2018	11/8/2018	11/21/2018	0.000000	0.00	9,493.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		959802109	20181214P000110	11,459.000	WESTERN UNION CO/THE CASH DIVIDEN..		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	2,177.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		96145D105	20181108P000190	11,714.000	WESTROCK CO CASH DIVIDEND 045%		11/8/2018	11/8/2018	11/19/2018	0.000000	0.00	5,329.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		963320106	20181115P000140	3,023.000	WHIRLPOOL CORP CASH DIVIDEND 11..		11/15/2018	11/15/2018	12/15/2018	0.000000	0.00	3,476.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98310W108	20181213P000120	4,109.000	WYNDHAM DESTINATIONS INC CASH DIVL..		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	1,684.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		983134107	20181120P000090	4,508.000	WYNN RESORTS LTD CASH DIVIDEND ..		11/20/2018	11/20/2018	11/30/2018	0.000000	0.00	3,381.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		983898100	20181227P000060	25,513.000	XCEL ENERGY INC CASH DIVIDEND 03..		12/27/2018	12/27/2018	1/20/2019	0.000000	0.00	9,694.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		983919101	20181109P000050	5,809.000	XILINX INC CASH DIVIDEND 036%		11/9/2018	11/9/2018	12/4/2018	0.000000	0.00	2,091.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98419M100	20181031P000070	10,918.000	XYLEM INC/NY CASH DIVIDEND 021%		10/31/2018	10/31/2018	12/7/2018	0.000000	0.00	2,292.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		988498101	20181123P000050	7,199.000	YUMI BRANDS INC CASH DIVIDEND 03..		11/23/2018	11/23/2018	12/7/2018	0.000000	0.00	2,591.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98956P102	20181227P000070	3,998.000	ZIMMER BIOMET HOLDINGS INC CASH DI..		12/27/2018	12/27/2018	1/31/2019	0.000000	0.00	959.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		989701107	20181113P000030	17,286.000	ZIONS BANCORP NA CASH DIVIDEND ..		11/13/2018	11/13/2018	11/21/2018	0.000000	0.00	5,185.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98978V103	20181119P000040	7,134.000	ZOETIS INC CASH DIVIDEND 012%		11/19/2018	11/19/2018	12/3/2018	0.000000	0.00	898.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		FHB903208	20181231A004170	84,973.000	MARRIOTT INTERNATIONAL		12/1/2018	11/20/2018	12/31/2018	0.000000	0.00	0.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G0177J108	20181109P000010	2,071.000	ALLERGAN PLC CASH DIVIDEND 072%		11/9/2018	11/9/2018	12/14/2018	0.000000	0.00	1,491.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G02602103	20181228P000010	10,910.000	AMDOCS LTD CASH DIVIDEND 025%		12/28/2018	12/28/2018	1/18/2019	0.000000	0.00	2,727.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G02602103	20181228S003391 TC..	-517.000	AMDOCS LTD LATE POSTING DIVIDEND A..		12/28/2018	12/28/2018	1/18/2019	0.000000	0.00	-129.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G0408V102	20181031P000010	4,085.000	AON PLC CASH DIVIDEND 040%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	1,634.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G1151C101	20181017P000010	3,612.000	ACCENTURE PLC CASH DIVIDEND 1..		10/17/2018	10/17/2018	11/15/2018	0.000000	0.00	5,273.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G16249107	20181003A000050	4,767.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	821.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DAC		G16249107	20181003A000050	-4,767.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-821.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G16249107	20181003A000080	4,767.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	48.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DAC		G16249107	20181003A000080	-4,767.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-48.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G16249107	20181003A000090	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	632.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DAC		G16249107	20181003A000090	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-632.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G16249107	20181129P000010	4,767.000	BROOKFIELD PROPERTY PARTNERS L CA..		11/29/2018	11/29/2018	12/31/2018	0.000000	0.00	1,501.61	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G16962105	20181116P000010	13,036.000	BUNGE LTD CASH DIVIDEND 050%		11/16/2018	11/16/2018	12/3/2018	0.000000	0.00	6,518.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G29183103	20181101P000010	8,437.000	EATON CORP PLC CASH DIVIDEND 06..		11/1/2018	11/1/2018	11/16/2018	0.000000	0.00	5,568.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G3223R108	20181127P000010	3,886.000	EVEREST RE GROUP LTD CASH DIVIDEN..		11/27/2018	11/27/2018	12/12/2018	0.000000	0.00	5,440.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G47791101	20181206P000010	7,128.000	INGERSOLL-RAND PLC CASH DIVIDEND ..		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	3,777.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G4918T108	20181109P000020	7,308.000	INVESCO LTD CASH DIVIDEND 030%		11/9/2018	11/9/2018	12/3/2018	0.000000	0.00	2,192.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G51502105	20181214P000010	10,189.000	JOHNSON CONTROLS INTERNATIONAL C..		12/14/2018	12/14/2018	1/11/2019	0.000000	0.00	2,649.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G5494J103	20181217P000010	3,604.000	LINDE PLC CASH DIVIDEND 082%		12/17/2018	12/17/2018	12/27/2018	0.000000	0.00	2,973.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G5960L103	20181227P000010	9,330.000	MEDTRONIC PLC CASH DIVIDEND 050%		12/27/2018	12/27/2018	1/18/2019	0.000000	0.00	4,665.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G6095L109	20181106P000010	2,963.000	APTIV PLC CASH DIVIDEND 022%		11/6/2018	11/6/2018	11/21/2018	0.000000	0.00	651.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G6095L109	20181123A000080	0.000	APTIV PLC		11/6/2018	11/6/2018	11/21/2018	0.000000	0.00	17.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G6518L108	20181120P000010	8,657.000	NIELSEN HOLDINGS PLC CASH DIVIDEND ..		11/20/2018	11/20/2018	12/5/2018	0.000000	0.00	3,029.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G7945M107	20181218P000010	13,295.000	SEAGATE TECHNOLOGY PLC CASH DIVID..		12/18/2018	12/18/2018	1/2/2019	0.000000	0.00	8,375.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G7900T104	20181018P000010	9,183.000	PENTAIR PLC CASH DIVIDEND 017%		10/18/2018	10/18/2018	11/2/2018	0.000000	0.00	1,607.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G96629103	20181228P000020	5,156.000	WILLIS TOWERS WATSON PLC CASH DIVL..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	3,093.60	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		G96629103	20181228S003891 TC..	-118.000	WILLIS TOWERS WATSON PLC LATE POS.		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	-70.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G97822103	20181129P000020	8,600.000	PERRIGO CO PLC CASH DIVIDEND D19.		11/29/2018	11/29/2018	12/18/2018	0.000000	0.00	1,634.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		H1467J104	20181220P000010	4,433.000	CHUBB LTD CASH DIVIDEND 073%		12/20/2018	12/20/2018	1/11/2019	0.000000	0.00	3,236.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		H84989104	20181121P000010	8,700.000	TE CONNECTIVITY LTD CASH DIVIDEND		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	3,828.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		N53745100	20181207P000010	2,916.000	LYONDELLBASELL INDUSTRIES NV CASH		12/7/2018	12/7/2018	12/17/2018	0.000000	0.00	2,916.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		V7780T103	20181219P000010	10,923.000	ROYAL CARIBBEAN CRUISES LTD CASH D.		12/19/2018	12/19/2018	1/4/2019	0.000000	0.00	7,646.10	0.00
DIVIDENDS						3,993,849.850							1,423,163.50	1,423,163.50	0.00
U.S. DOLLAR						3,993,849.850							1,423,163.50	1,423,163.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		001055102	20181203S000110	19,693.000	AFLAC INC		12/3/2018	11/20/2018	12/3/2018	0.000000	5,120.18	5,120.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00206R102	20181101S000120	23,999.000	AT&T INC		11/1/2018	10/9/2018	11/1/2018	0.000000	11,999.50	11,999.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		002824100	20181115S000190	14,160.000	ABBOTT LABORATORIES		11/15/2018	10/12/2018	11/15/2018	0.000000	3,964.80	3,964.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00751Y106	20181005S000050	4,251.000	ADVANCE AUTO PARTS INC		10/5/2018	9/20/2018	10/5/2018	0.000000	255.06	255.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00817Y108	20181101S000110	8,962.000	AETNA INC		11/1/2018	10/23/2018	11/1/2018	0.000000	4,481.00	4,481.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		008252108	20181121S000080	2,321.000	AFFILIATED MANAGERS GROUP INC		11/21/2018	11/7/2018	11/21/2018	0.000000	696.30	696.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00846U101	20181024S000020	12,928.000	AGILENT TECHNOLOGIES INC		10/24/2018	10/1/2018	10/24/2018	0.000000	1,926.27	1,926.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		009158106	20181113S000040	3,578.000	AIR PRODUCTS & CHEMICALS INC		11/13/2018	9/28/2018	11/12/2018	0.000000	3,935.80	3,935.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		012653101	20181001S000100	3,391.000	ALBEMARLE CORP		10/1/2018	9/13/2018	10/1/2018	0.000000	1,135.99	1,135.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		015271109	20181015S000160	2,114.000	ALEXANDRIA REAL ESTATE EQUITIE		10/15/2018	9/27/2018	10/15/2018	0.000000	1,966.02	1,966.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		018802108	20181115S000170	28,267.000	ALLIANT ENERGY CORP		11/15/2018	10/30/2018	11/15/2018	0.000000	9,469.45	9,469.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		020002101	20181001S000090	9,193.000	ALLSTATE CORP/ITHE		10/1/2018	8/30/2018	10/1/2018	0.000000	4,228.78	4,228.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		02005N100	20181115S000160	30,272.000	ALLY FINANCIAL INC		11/15/2018	10/31/2018	11/15/2018	0.000000	4,540.80	4,540.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		023608102	20181231S000130	24,653.000	AMEREN CORP		12/31/2018	12/11/2018	12/31/2018	0.000000	11,710.18	11,710.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		025537101	20181210S000120	9,364.000	AMERICAN ELECTRIC POWER CO INC		12/10/2018	11/8/2018	12/10/2018	0.000000	6,273.88	6,273.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		025816109	20181109S000070	6,304.000	AMERICAN EXPRESS CO		11/9/2018	10/4/2018	11/9/2018	0.000000	2,458.56	2,458.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		026874784	20181226S000020	16,105.000	AMERICAN INTERNATIONAL GROUP I		12/26/2018	12/11/2018	12/26/2018	0.000000	5,153.92	5,153.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		030420103	20181204S000050	10,153.000	AMERICAN WATER WORKS CO INC		12/4/2018	11/8/2018	12/4/2018	0.000000	4,619.62	4,619.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		031100100	20181221S000070	10,692.000	AMETEK INC		12/21/2018	12/6/2018	12/21/2018	0.000000	1,496.88	1,496.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		032095101	20181010S000010	6,844.000	AMPHENOL CORP		10/10/2018	9/14/2018	10/10/2018	0.000000	1,574.12	1,574.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		032511107	20181226S000040	17,271.000	ANADARKO PETROLEUM CORP		12/26/2018	12/11/2018	12/26/2018	0.000000	5,181.30	5,181.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		035710409	20181031S000080	116,173.000	ANNALY CAPITAL MANAGEMENT INC		10/31/2018	9/27/2018	10/31/2018	0.000000	9,091.70	9,091.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		036752103	20181221S000030	4,853.000	ANTHEM INC		12/21/2018	12/4/2018	12/21/2018	0.000000	3,639.75	3,639.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		037411105	20181121S000070	21,519.000	APACHE CORP		11/21/2018	10/19/2018	11/21/2018	0.000000	5,379.75	5,379.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		039463102	20181214S000180	19,430.000	ARCHER-DANIELS-MIDLAND CO		12/14/2018	11/21/2018	12/14/2018	0.000000	6,509.05	6,509.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		03965L100	20181126S000030	19,824.000	ARCONIC INC		11/26/2018	11/1/2018	11/26/2018	0.000000	1,189.44	1,189.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		052800109	20181206S000220	6,724.000	AUTOLIV INC		12/6/2018	11/20/2018	12/6/2018	0.000000	4,168.88	4,168.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		052800109	20181206S000230	1,713.000	AUTOLIV INC		12/6/2018	11/20/2018	12/6/2018	0.000000	1,062.06	1,062.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		053484101	20181015S000100	3,846.000	AVALONBAY COMMUNITIES INC		10/15/2018	9/27/2018	10/15/2018	0.000000	5,653.62	5,653.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		054937107	20181203S000180	24,917.000	BB&T CORP		12/3/2018	11/8/2018	12/3/2018	0.000000	10,091.39	10,091.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		060505104	20181228S000330	37,418.000	BANK OF AMERICA CORP		12/28/2018	12/6/2018	12/28/2018	0.000000	5,612.70	5,612.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		064058100	20181109S000080	27,464.000	BANK OF NEW YORK MELLON CORP/IT		11/9/2018	10/29/2018	11/9/2018	0.000000	7,689.92	7,689.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		071813109	20181001S000050	13,077.000	BAXTER INTERNATIONAL INC		10/1/2018	8/30/2018	10/1/2018	0.000000	2,484.63	2,484.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		075887109	20181231S000200	1,379.000	BECTON DICKINSON AND CO		12/31/2018	12/7/2018	12/31/2018	0.000000	1,061.83	1,061.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		086516101	20181009S000090	11,886.000	BEST BUY CO INC		10/9/2018	9/17/2018	10/9/2018	0.000000	5,348.70	5,348.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		086516101	20181231S000230	11,886.000	BEST BUY CO INC		12/31/2018	12/10/2018	12/31/2018	0.000000	5,348.70	5,348.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		09247X101	20181226S000060	506.000	BLACKROCK INC		12/26/2018	12/6/2018	12/26/2018	0.000000	1,583.78	1,583.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		097023105	20181207S000130	2,618.000	BOEING CO/THE		12/7/2018	11/8/2018	12/7/2018	0.000000	4,476.78	4,476.78	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		099724106	201812175000170	14,604.000	BORGWARNER INC		12/17/2018	11/30/2018	12/17/2018	0.000000	2,482.68	2,482.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		11133T103	201810035000030	6,817.000	BROADRIDGE FINANCIAL SOLUTIONS		10/3/2018	9/17/2018	10/3/2018	0.000000	3,306.25	3,306.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		115637209	201810015000050	18,152.000	BROWN-FORMAN CORP		10/1/2018	9/5/2018	10/1/2018	0.000000	2,868.02	2,868.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		12503M108	201812145000210	2,412.000	CBOE GLOBAL MARKETS INC		12/14/2018	11/29/2018	12/14/2018	0.000000	747.72	747.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		12508E101	201812285000220	3,964.000	CDK GLOBAL INC		12/28/2018	11/30/2018	12/28/2018	0.000000	594.60	594.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		12514G108	201812105000030	6,003.000	CDW CORP/DE		12/10/2018	11/23/2018	12/10/2018	0.000000	1,770.89	1,770.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		12541W209	201812315000180	7,917.000	CH ROBINSON WORLDWIDE INC		12/31/2018	12/14/2018	12/31/2018	0.000000	3,958.50	3,958.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		125581801	201811275000050	12,914.000	CIT GROUP INC		11/27/2018	11/9/2018	11/27/2018	0.000000	3,228.50	3,228.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		12572Q105	201812275000100	11,143.000	CME GROUP INC		12/27/2018	12/7/2018	12/27/2018	0.000000	7,800.10	7,800.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		125996100	201811305000180	29,815.000	CMS ENERGY CORP		11/30/2018	11/1/2018	11/30/2018	0.000000	10,658.86	10,658.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		126408103	201812145000140	5,732.000	CSX CORP		12/14/2018	11/29/2018	12/14/2018	0.000000	1,261.04	1,261.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		126650100	201811015000090	3,823.000	CVS HEALTH CORP		11/1/2018	10/23/2018	11/1/2018	0.000000	1,911.50	1,911.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		127097103	201811165000050	18,007.000	CABOT OIL & GAS CORP		11/16/2018	11/6/2018	11/16/2018	0.000000	1,260.49	1,260.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		134429109	201810295000020	11,443.000	CAMPBELL SOUP CO		10/29/2018	10/11/2018	10/29/2018	0.000000	4,005.05	4,005.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		14040H105	201811235000060	5,284.000	CAPITAL ONE FINANCIAL CORP		11/23/2018	11/8/2018	11/23/2018	0.000000	2,113.60	2,113.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		143658300	201812145000230	13,217.000	CARNIVAL CORP		12/14/2018	11/21/2018	12/14/2018	0.000000	6,608.50	6,608.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		149123101	201811205000130	1,811.000	CATERPILLAR INC		11/20/2018	10/19/2018	11/20/2018	0.000000	1,385.46	1,385.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		150870103	201811085000200	7,408.000	CELANESE CORP		11/8/2018	10/26/2018	11/8/2018	0.000000	4,000.32	4,000.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		15189T107	201812135000130	29,335.000	CENTERPOINT ENERGY INC		12/13/2018	11/14/2018	12/13/2018	0.000000	8,140.46	8,140.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		166764100	201812105000160	15,385.000	CHEVRON CORP		12/10/2018	11/15/2018	12/10/2018	0.000000	17,231.20	17,231.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		171340102	201812035000210	5,733.000	CHURCH & DWIGHT CO INC		12/3/2018	11/14/2018	12/3/2018	0.000000	1,246.93	1,246.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		171798101	201811305000210	4,693.000	CIMAREX ENERGY CO		11/30/2018	11/14/2018	11/30/2018	0.000000	844.74	844.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		172062101	201810155000030	9,330.000	CINNATI FINANCIAL CORP		10/15/2018	9/18/2018	10/15/2018	0.000000	4,944.90	4,944.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		17275R102	201810245000040	18,282.000	CISCO SYSTEMS INC		10/24/2018	10/4/2018	10/24/2018	0.000000	6,033.06	6,033.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		172908105	201812075000120	4,139.000	CINTAS CORP		12/7/2018	11/8/2018	12/7/2018	0.000000	8,484.95	8,484.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		172967424	201811215000100	7,682.000	CITIGROUP INC		11/21/2018	11/2/2018	11/21/2018	0.000000	3,456.90	3,456.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		174610105	201811145000130	38,547.000	CITIZENS FINANCIAL GROUP INC		11/14/2018	10/30/2018	11/14/2018	0.000000	10,407.69	10,407.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		177376100	201812215000020	6,801.000	CITRIX SYSTEMS INC		12/21/2018	12/6/2018	12/21/2018	0.000000	2,380.35	2,380.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		189054109	201811165000070	2,429.000	CLOROX CO/THE		11/16/2018	10/30/2018	11/16/2018	0.000000	2,331.84	2,331.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		189054109	201811165000080	4,299.000	CLOROX CO/THE		11/16/2018	10/30/2018	11/16/2018	0.000000	4,127.04	4,127.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		191216100	201810015000030	7,415.000	COCA-COLA CO/THE		10/1/2018	9/13/2018	10/1/2018	0.000000	2,891.85	2,891.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		191216100	201812145000220	7,415.000	COCA-COLA CO/THE		12/14/2018	11/29/2018	12/14/2018	0.000000	2,891.85	2,891.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		192446102	201811305000220	25,705.000	COGNIZANT TECHNOLOGY SOLUTIONS		11/30/2018	11/19/2018	11/30/2018	0.000000	5,141.00	5,141.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		194162103	201811155000280	6,714.000	COLGATE-PALMOLIVE CO		11/15/2018	10/18/2018	11/15/2018	0.000000	2,819.88	2,819.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		20030N101	201810245000030	17,846.000	COMCAST CORP		10/24/2018	10/2/2018	10/24/2018	0.000000	3,390.74	3,390.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		200340107	201810015000180	15,130.000	COMERICA INC		10/1/2018	9/13/2018	10/1/2018	0.000000	9,078.00	9,078.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		205887102	201811305000170	16,255.000	CONAGRA BRANDS INC		11/30/2018	10/16/2018	11/30/2018	0.000000	3,454.19	3,454.19	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		20825C104	201812035000060	20,639.000	CONOCOPHILLIPS		12/3/2018	10/12/2018	12/3/2018	0.000000	6,294.90	6,294.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		209115104	201812175000090	15,619.000	CONSOLIDATED EDISON INC		12/17/2018	11/13/2018	12/17/2018	0.000000	11,167.59	11,167.59	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		21036P108	201811205000120	5,456.000	CONSTELLATION BRANDS INC		11/20/2018	11/5/2018	11/20/2018	0.000000	4,037.44	4,037.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		219350105	201812145000200	20,650.000	CORNING INC		12/14/2018	11/15/2018	12/14/2018	0.000000	3,717.00	3,717.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		22160K105	201811235000070	1,425.000	COSTCO WHOLESALE CORP		11/23/2018	11/8/2018	11/23/2018	0.000000	812.25	812.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		222070203	201812145000270	31,484.000	COTY INC		12/14/2018	11/29/2018	12/14/2018	0.000000	3,935.50	3,935.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		231021106	201812035000030	1,962.000	CUMMINS INC		12/3/2018	11/14/2018	12/3/2018	0.000000	2,236.68	2,236.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		23331A109	201812105000110	24,468.000	DR HORTON INC		12/10/2018	11/23/2018	12/10/2018	0.000000	3,670.20	3,670.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		233331107	201810155000010	12,459.000	DTE ENERGY CO		10/15/2018	9/14/2018	10/15/2018	0.000000	10,995.07	10,995.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		23355L106	201810165000040	6,072.000	DXC TECHNOLOGY CO		10/16/2018	9/4/2018	10/16/2018	0.000000	1,153.68	1,153.68	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		235851102	201810265000050	8,238.000	DANAHER CORP		10/26/2018	9/27/2018	10/26/2018	0.000000	1,318.08	1,318.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		237194105	201811015000070	8,688.000	DARDEN RESTAURANTS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	6,516.00	6,516.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		247361702	201811285000040	11,619.000	DELTA AIR LINES INC		11/28/2018	11/6/2018	11/28/2018	0.000000	4,066.65	4,066.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		24906P109	201810125000070	12,513.000	DENTSPLY SIRONA INC		10/12/2018	9/27/2018	10/12/2018	0.000000	1,094.89	1,094.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		24906P109	201810125000090	5,052.000	DENTSPLY SIRONA INC		10/12/2018	9/27/2018	10/12/2018	0.000000	442.05	442.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		256677105	201810235000040	5,487.000	DOLLAR GENERAL CORP		10/23/2018	10/5/2018	10/23/2018	0.000000	1,591.23	1,591.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		260003108	201812175000150	12,531.000	DOVER CORP		12/17/2018	11/29/2018	12/17/2018	0.000000	6,014.88	6,014.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		26078J100	201812145000190	5,788.000	DOWDUPONT INC		12/14/2018	11/29/2018	12/14/2018	0.000000	2,199.44	2,199.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		264411505	201811305000190	25,799.000	DUKE REALTY CORP		11/30/2018	11/14/2018	11/30/2018	0.000000	5,546.79	5,546.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		26441C204	201812175000160	10,643.000	DUKE ENERGY CORP		12/17/2018	11/15/2018	12/17/2018	0.000000	9,871.38	9,871.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		26675P101	201810315000120	4,926.000	EOG RESOURCES INC		10/31/2018	10/16/2018	10/31/2018	0.000000	1,083.72	1,083.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		277432100	201810065000040	10,879.000	EASTMAN CHEMICAL CO		10/5/2018	9/13/2018	10/5/2018	0.000000	6,092.24	6,092.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		278865100	201810155000080	2,136.000	ECOLAB INC		10/15/2018	9/17/2018	10/15/2018	0.000000	875.76	875.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		281020107	201810315000140	13,139.000	EDISON INTERNATIONAL		10/31/2018	9/27/2018	10/31/2018	0.000000	7,949.10	7,949.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		291011104	201812105000040	9,383.000	EMERSON ELECTRIC CO		12/10/2018	11/15/2018	12/10/2018	0.000000	4,597.67	4,597.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		29364G103	201812035000190	14,396.000	ENTERGY CORP		12/3/2018	11/7/2018	12/3/2018	0.000000	13,100.36	13,100.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		29476L107	201810125000110	9,622.000	EQUITY RESIDENTIAL		10/12/2018	9/21/2018	10/12/2018	0.000000	5,195.88	5,195.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		297178105	201810125000120	3,387.000	ESSEX PROPERTY TRUST INC		10/12/2018	9/27/2018	10/12/2018	0.000000	6,299.82	6,299.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		30034W106	201812205000060	16,198.000	EVERGY INC		12/20/2018	11/29/2018	12/20/2018	0.000000	7,694.05	7,694.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		30040W106	201812315000160	17,915.000	EVERSOURCE ENERGY		12/31/2018	12/17/2018	12/31/2018	0.000000	9,047.08	9,047.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		30161N101	201812105000140	37,276.000	EXELON CORP		12/10/2018	11/14/2018	12/10/2018	0.000000	12,860.22	12,860.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		30212P303	201812065000250	513.000	EXPEDIA GROUP INC		12/6/2018	11/14/2018	12/6/2018	0.000000	164.16	164.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		30212P303	201812065000260	1,331.000	EXPEDIA GROUP INC		12/6/2018	11/14/2018	12/6/2018	0.000000	425.92	425.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		302130109	201812175000190	11,254.000	EXPEDITORS INTERNATIONAL OF WA		12/17/2018	11/30/2018	12/17/2018	0.000000	5,064.30	5,064.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		30231G102	201812105000180	11,464.000	EXXON MOBIL CORP		12/10/2018	11/9/2018	12/10/2018	0.000000	9,400.48	9,400.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		311900104	201811215000060	4,532.000	FASTENAL CO		11/21/2018	10/23/2018	11/21/2018	0.000000	1,812.80	1,812.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		31428X106	201810015000140	3,285.000	FEDEX CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	2,135.25	2,135.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		31620M106	201812285000290	5,710.000	FIDELITY NATIONAL INFORMATION		12/28/2018	12/13/2018	12/28/2018	0.000000	1,827.20	1,827.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		3162DR303	201812285000300	22,937.000	FIDELITY NATIONAL FINANCIAL IN		12/28/2018	12/13/2018	12/28/2018	0.000000	6,881.10	6,881.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		316773100	201810155000130	50,540.000	FIFTH THIRD BANCORP		10/15/2018	9/27/2018	10/15/2018	0.000000	9,097.20	9,097.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		337932107	201812035000020	50,297.000	FIRSTENERGY CORP		12/3/2018	11/6/2018	12/1/2018	0.000000	18,106.92	18,106.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		345370860	201812035000130	24,274.000	FORD MOTOR CO		12/3/2018	10/22/2018	12/3/2018	0.000000	3,641.10	3,641.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		34959J108	201812285000250	10,848.000	FORTIVE CORP		12/28/2018	11/29/2018	12/28/2018	0.000000	759.36	759.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		34954C106	201812195000030	6,625.000	FORTUNE BRANDS HOME & SECURITY		12/19/2018	11/29/2018	12/19/2018	0.000000	1,325.00	1,325.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		354613101	201810125000060	12,721.000	FRANKLIN RESOURCES INC		10/12/2018	9/27/2018	10/12/2018	0.000000	2,925.83	2,925.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		35671D857	201811015000080	50,917.000	FREEMPORT-MCMORAN INC		11/1/2018	10/12/2018	11/1/2018	0.000000	2,545.85	2,545.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		363576109	201812215000010	9,994.000	ARTHUR J GALLAGHER & CO		12/21/2018	12/6/2018	12/21/2018	0.000000	4,097.54	4,097.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		369550108	201811095000060	4,765.000	GENERAL DYNAMICS CORP		11/9/2018	10/4/2018	11/9/2018	0.000000	4,450.05	4,450.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		370334104	201811015000130	6,258.000	GENERAL MILLS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	3,066.42	3,066.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		37045V100	201812205000030	23,922.000	GENERAL MOTORS CO		12/20/2018	12/6/2018	12/20/2018	0.000000	9,090.36	9,090.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		372460105	201810015000160	5,358.000	GENUINE PARTS CO		10/1/2018	9/6/2018	10/1/2018	0.000000	3,857.76	3,857.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		38141G104	201812285000280	2,618.000	GOLDMAN SACHS GROUP INC/THE		12/28/2018	11/29/2018	12/28/2018	0.000000	2,094.40	2,094.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		384802104	201812035000200	2,877.000	VW GRAINGER INC		12/3/2018	11/8/2018	12/1/2018	0.000000	3,912.72	3,912.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		40414L109	201811205000110	21,818.000	HCP INC		11/20/2018	11/2/2018	11/20/2018	0.000000	8,072.66	8,072.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		40434L105	201810035000010	13,302.000	HP INC		10/3/2018	9/11/2018	10/3/2018	0.000000	1,852.97	1,852.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		413875105	201812075000160	9,451.000	HARRIS CORP		12/7/2018	11/21/2018	12/7/2018	0.000000	6,473.94	6,473.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		416515104	201810015000060	19,867.000	HARTFORD FINANCIAL SERVICES GR		10/1/2018	8/31/2018	10/1/2018	0.000000	5,960.10	5,960.10	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		418056107	20181115S000150	6,150.000	HASBRO INC		11/15/2018	10/31/2018	11/15/2018	0.000000	3,874.50	3,874.50	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		427866108	20181214S000260	7,057.000	HERSHEY CO/THE		12/14/2018	11/20/2018	12/14/2018	0.000000	5,095.15	5,095.15	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		42809H107	20181231S000220	14,223.000	HESS CORP		12/31/2018	12/14/2018	12/31/2018	0.000000	3,555.75	3,555.75	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		42824C109	20181003S000020	64,509.000	HEWLETT PACKARD ENTERPRISE CO		10/3/2018	9/11/2018	10/3/2018	0.000000	7,257.26	7,257.26	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		43300A203	20181228S000240	9,800.000	HILTON WORLDWIDE HOLDINGS INC		12/28/2018	11/8/2018	12/28/2018	0.000000	1,470.00	1,470.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		437076102	20181213S0000170	3,031.000	HOME DEPOT INC/THE		12/13/2018	11/28/2018	12/13/2018	0.000000	3,121.93	3,121.93	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		438516106	20181207S000140	3,901.000	HONEYWELL INTERNATIONAL INC		12/7/2018	11/15/2018	12/7/2018	0.000000	3,198.82	3,198.82	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		440452100	20181115S000200	18,893.000	HORMEL FOODS CORP		11/15/2018	10/19/2018	11/15/2018	0.000000	3,504.94	3,504.94	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		44107P104	20181015S000160	36,957.000	HOST HOTELS & RESORTS INC		10/15/2018	9/27/2018	10/15/2018	0.000000	7,391.40	7,391.40	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		444859102	20181026S000030	4,885.000	HUMANA INC		10/26/2018	9/27/2018	10/26/2018	0.000000	2,442.50	2,442.50	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		445658107	20181116S000060	7,297.000	JB HUNT TRANSPORT SERVICES INC		11/16/2018	11/8/2018	11/16/2018	0.000000	1,751.28	1,751.28	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		446413106	20181214S000250	2,272.000	HUNTINGTON INGALLS INDUSTRIES		12/14/2018	11/29/2018	12/14/2018	0.000000	1,953.92	1,953.92	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		452308109	20181009S000100	1,851.000	ILLINOIS TOOL WORKS INC		10/9/2018	9/27/2018	10/9/2018	0.000000	1,851.00	1,851.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		457187102	20181025S000010	5,774.000	INGREDION INC		10/25/2018	9/28/2018	10/25/2018	0.000000	3,608.75	3,608.75	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		458140100	20181203S000080	10,082.000	INTEL CORP		12/3/2018	11/6/2018	12/1/2018	0.000000	3,024.60	3,024.60	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		45866F104	20181231S000120	10,834.000	INTERCONTINENTAL EXCHANGE INC		12/31/2018	12/13/2018	12/31/2018	0.000000	2,600.16	2,600.16	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		459200101	20181210S000080	1,911.000	INTERNATIONAL BUSINESS MACHINE		12/10/2018	11/8/2018	12/10/2018	0.000000	3,000.27	3,000.27	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		459506101	20181005S000070	4,679.000	INTERNATIONAL FLAVORS & FRAGRA		10/5/2018	9/21/2018	10/5/2018	0.000000	3,415.67	3,415.67	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		460690100	20181217S000180	13,072.000	INTERPUBLIC GROUP OF COS INC/IT		12/17/2018	11/30/2018	12/17/2018	0.000000	2,745.12	2,745.12	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		461202103	20181018S000050	2,784.000	INTUIT INC		10/18/2018	10/9/2018	10/18/2018	0.000000	1,308.48	1,308.48	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		46625H100	20181031S000150	16,038.000	JPMORGAN CHASE & CO		10/31/2018	10/4/2018	10/31/2018	0.000000	12,830.40	12,830.40	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		478160104	20181211S000080	2,586.000	JOHNSON & JOHNSON		12/11/2018	11/26/2018	12/11/2018	0.000000	2,327.40	2,327.40	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		48203R104	20181226S000010	21,159.000	JUNIPER NETWORKS INC		12/26/2018	12/4/2018	12/26/2018	0.000000	3,808.62	3,808.62	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		482480100	20181204S000070	3,335.000	KLA-TENCOR CORP		12/4/2018	11/15/2018	12/4/2018	0.000000	2,501.25	2,501.25	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		485170302	20181003S000040	11,573.000	KANSAS CITY SOUTHERN		10/3/2018	9/7/2018	10/3/2018	0.000000	4,166.28	4,166.28	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		487836108	20181217S000080	6,250.000	KELLOGG CO		12/17/2018	11/30/2018	12/17/2018	0.000000	3,500.00	3,500.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		49271V100	20181019S000050	12,930.000	KEURIG DR PEPPER INC		10/19/2018	10/4/2018	10/19/2018	0.000000	1,939.50	1,939.50	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		494368103	20181002S000020	2,680.000	KIMBERLY-CLARK CORP		10/2/2018	9/6/2018	10/2/2018	0.000000	2,680.00	2,680.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		494568101	20181115S000230	19,064.000	KINDER MORGAN INC/IDE		11/15/2018	10/30/2018	11/15/2018	0.000000	3,812.80	3,812.80	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		500754106	20181214S000130	9,614.000	KRAFT HEINZ CO/THE		12/14/2018	11/15/2018	12/14/2018	0.000000	6,008.75	6,008.75	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		501044101	20181203S000070	21,419.000	KROGER CO/THE		12/3/2018	11/14/2018	12/1/2018	0.000000	2,998.66	2,998.66	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		502413107	20181217S000130	3,674.000	L3 TECHNOLOGIES INC		12/17/2018	11/15/2018	12/17/2018	0.000000	2,939.20	2,939.20	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		512807108	20181226S000030	2,271.000	LAM RESEARCH CORP		12/26/2018	12/4/2018	12/26/2018	0.000000	2,498.10	2,498.10	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		517834107	20181227S000110	7,660.000	LAS VEGAS SANDS CORP		12/27/2018	12/17/2018	12/27/2018	0.000000	5,745.00	5,745.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		518439104	20181217S000120	7,554.000	ESTEE LAUDER COS INC/THE		12/17/2018	11/29/2018	12/17/2018	0.000000	3,248.22	3,248.22	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		521965204	20181226S000050	4,922.000	LEAR CORP		12/26/2018	12/6/2018	12/26/2018	0.000000	3,445.40	3,445.40	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		526057104	20181102S000040	14,759.000	LENNAR CORP		11/2/2018	10/18/2018	11/2/2018	0.000000	590.36	590.36	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		532457108	20181210S000090	6,398.000	ELI LILLY & CO		12/10/2018	11/14/2018	12/10/2018	0.000000	3,598.88	3,598.88	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		534187109	20181101S000050	14,822.000	LINCOLN NATIONAL CORP		11/1/2018	10/9/2018	11/1/2018	0.000000	4,891.26	4,891.26	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		540424108	20181211S000060	14,374.000	LOEWS CORP		12/11/2018	11/27/2018	12/11/2018	0.000000	898.38	898.38	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		55251F104	20181231S000210	9,139.000	M&T BANK CORP		12/31/2018	11/30/2018	12/31/2018	0.000000	9,139.00	9,139.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		552953101	20181214S000240	23,344.000	MGM RESORTS INTERNATIONAL		12/14/2018	12/7/2018	12/14/2018	0.000000	2,801.28	2,801.28	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		55354G100	20181130S000200	5,176.000	MSCI INC		11/30/2018	11/15/2018	11/30/2018	0.000000	3,002.08	3,002.08	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		554382101	20181203S000160	4,038.000	MACERICH CO/THE		12/3/2018	11/8/2018	12/3/2018	0.000000	3,028.50	3,028.50	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		554382101	20181203S000170	2,442.000	MACERICH CO/THE		12/3/2018	11/8/2018	12/3/2018	0.000000	1,831.50	1,831.50	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		55616P104	20181001S000120	27,839.000	MACY'S INC		10/1/2018	9/13/2018	10/1/2018	0.000000	10,509.22	10,509.22	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DV		565849106	20181210S000050	65,985.000	MARATHON OIL CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	3,299.25	3,299.25	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		56585A102	20181210S000130	27,710.000	MARATHON PETROLEUM CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	12,746.60	12,746.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		571748102	20181115S000210	7,384.000	MARSH & MCLENNAN COS INC		11/15/2018	10/10/2018	11/15/2018	0.000000	3,064.36	3,064.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		574599106	20181113S000050	6,372.000	MASCO CORP		11/13/2018	10/11/2018	11/13/2018	0.000000	764.64	764.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		57636Q104	20181109S000100	6,203.000	MASTERCARD INC		11/9/2018	10/5/2018	11/9/2018	0.000000	1,550.75	1,550.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		5772K101	20181213S000160	19,756.000	MAXIM INTEGRATED PRODUCTS INC		12/13/2018	11/28/2018	12/13/2018	0.000000	9,087.76	9,087.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		579780206	20181023S000050	2,633.000	MCCORMICK & CO INCMD		10/23/2018	10/5/2018	10/23/2018	0.000000	1,369.16	1,369.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		580135101	20181217S000140	3,186.000	MCDONALD'S CORP		12/17/2018	11/30/2018	12/17/2018	0.000000	3,695.76	3,695.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		58933Y105	20181005S000060	9,145.000	MERCK & CO INC		10/5/2018	9/14/2018	10/5/2018	0.000000	4,389.60	4,389.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		59156R108	20181213S000150	8,002.000	METLIFE INC		12/13/2018	11/5/2018	12/13/2018	0.000000	3,360.84	3,360.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		594918104	20181213S000190	5,906.000	MICROSOFT CORP		12/13/2018	11/14/2018	12/13/2018	0.000000	2,716.76	2,716.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		59522J103	20181031S000090	3,718.000	MID-AMERICA APARTMENT COMMUNIT		10/31/2018	10/12/2018	10/31/2018	0.000000	3,429.86	3,429.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		60871R209	20181217S000100	7,328.000	MOLSON COORS BREWING CO		12/17/2018	11/29/2018	12/17/2018	0.000000	3,004.48	3,004.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		609207105	20181012S000130	15,684.000	MONDELEZ INTERNATIONAL INC		10/12/2018	9/27/2018	10/12/2018	0.000000	4,077.84	4,077.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		615369105	20181212S000030	1,584.000	MOODY S CORP		12/12/2018	11/20/2018	12/12/2018	0.000000	696.96	696.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		617464448	20181115S000240	9,305.000	MORGAN STANLEY		11/15/2018	10/30/2018	11/15/2018	0.000000	2,791.50	2,791.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		61945C103	20181220S000040	24,382.000	MOSAIC CO/THE		12/20/2018	12/6/2018	12/20/2018	0.000000	609.55	609.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		620076307	20181015S000050	11,777.000	MOTOROLA SOLUTIONS INC		10/15/2018	9/13/2018	10/15/2018	0.000000	6,124.04	6,124.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		631103108	20181228S000260	7,101.000	NASDAQ INC		12/28/2018	12/13/2018	12/28/2018	0.000000	3,124.44	3,124.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		637071101	20181221S000060	16,338.000	NATIONAL OILWELL VARCO INC		12/21/2018	12/6/2018	12/21/2018	0.000000	816.90	816.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		64110D104	20181024S000010	17,876.000	NETAPP INC		10/24/2018	10/4/2018	10/24/2018	0.000000	7,150.40	7,150.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		651639106	20181227S000080	43,009.000	NEWMONT MINING CORP		12/27/2018	12/6/2018	12/27/2018	0.000000	6,021.26	6,021.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		65339F101	20181217S0000110	14,881.000	NEXTERA ENERGY INC		12/17/2018	11/29/2018	12/17/2018	0.000000	16,517.91	16,517.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		654106103	20181001S000040	14,847.000	NIKE INC		10/1/2018	8/31/2018	10/1/2018	0.000000	2,969.40	2,969.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		65473P105	20181120S000100	36,731.000	NISOURCE INC		11/20/2018	10/30/2018	11/20/2018	0.000000	7,162.55	7,162.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		655044105	20181119S000050	26,878.000	NOBLE ENERGY INC		11/19/2018	11/2/2018	11/19/2018	0.000000	2,956.58	2,956.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		655844108	20181210S000060	3,386.000	NORFOLK SOUTHERN CORP		12/10/2018	11/1/2018	12/10/2018	0.000000	2,708.80	2,708.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		666807102	20181219S000040	2,501.000	NORTHROP GRUMMAN CORP		12/19/2018	11/30/2018	12/19/2018	0.000000	3,001.20	3,001.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		670346105	20181109S000090	4,720.000	NUCOR CORP		11/9/2018	9/27/2018	11/9/2018	0.000000	1,793.60	1,793.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		67066G104	20181221S000080	2,140.000	VIDIA CORP		12/21/2018	11/29/2018	12/21/2018	0.000000	342.40	342.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		674599105	20181015S000040	29,923.000	OCCIDENTAL PETROLEUM CORP		10/15/2018	9/7/2018	10/15/2018	0.000000	23,339.94	23,339.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		693475105	20181105S000030	13,609.000	PNC FINANCIAL SERVICES GROUP I		11/5/2018	10/16/2018	11/5/2018	0.000000	12,928.55	12,928.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		693506107	20181212S000050	2,666.000	PPG INDUSTRIES INC		12/12/2018	11/8/2018	12/12/2018	0.000000	1,279.68	1,279.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		69351T106	20181001S000070	30,566.000	PPL CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	12,532.06	12,532.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		693556100	20181221S000040	8,138.000	PVH CORP		12/21/2018	11/27/2018	12/21/2018	0.000000	305.18	305.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		695156109	20181015S000070	3,540.000	PACKAGING CORP OF AMERICA		10/15/2018	9/13/2018	10/15/2018	0.000000	2,796.60	2,796.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		704326107	20181115S000260	7,979.000	PAYCHEX INC		11/15/2018	10/31/2018	11/15/2018	0.000000	4,468.24	4,468.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		717081103	20181203S000050	15,435.000	PFIZER INC		12/3/2018	11/8/2018	12/3/2018	0.000000	5,247.90	5,247.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		718546104	20181203S000100	12,946.000	PHILLIPS 66		12/3/2018	11/16/2018	12/3/2018	0.000000	10,356.80	10,356.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		723484101	20181203S000090	12,236.000	PINNACLE WEST CAPITAL CORP		12/3/2018	10/31/2018	12/3/2018	0.000000	9,024.05	9,024.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74144T108	20181228S000270	4,375.000	T ROWE PRICE GROUP INC		12/28/2018	12/13/2018	12/28/2018	0.000000	3,062.50	3,062.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		7425V102	20181228S000230	3,960.000	PRINCIPAL FINANCIAL GROUP INC		12/28/2018	11/30/2018	12/28/2018	0.000000	2,136.40	2,136.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		742716109	20181115S000250	6,151.000	PROCTER & GAMBLE CO/THE		11/15/2018	10/18/2018	11/15/2018	0.000000	4,411.50	4,411.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74340W103	20181231S000150	17,005.000	PROLOGIS INC		12/31/2018	12/17/2018	12/31/2018	0.000000	8,162.40	8,162.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		744320102	20181213S000160	2,549.000	PRUDENTIAL FINANCIAL INC		12/13/2018	11/23/2018	12/13/2018	0.000000	2,294.10	2,294.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		744573106	20181231S000190	21,371.000	PUBLIC SERVICE ENTERPRISE GROU		12/31/2018	12/6/2018	12/31/2018	0.000000	9,616.95	9,616.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74834L100	20181022S000020	7,148.000	QUEST DIAGNOSTICS INC		10/22/2018	10/4/2018	10/22/2018	0.000000	3,574.00	3,574.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		754730109	20181015S0000150	5,715.000	RAYMOND JAMES FINANCIAL INC		10/15/2018	9/28/2018	10/15/2018	0.000000	1,714.50	1,714.50	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		75511507	201811085000210	7,874.000	RAYTHEON CO		11/8/2018	10/9/2018	11/8/2018	0.000000	6,830.70	6,830.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	201810155000120	7,560.000	REALTY INCOME CORP		10/15/2018	9/28/2018	10/15/2018	0.000000	1,666.98	1,666.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	201811155000220	7,560.000	REALTY INCOME CORP		11/15/2018	10/31/2018	11/15/2018	0.000000	1,666.98	1,666.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	201812145000120	5,722.000	REALTY INCOME CORP		12/14/2018	11/30/2018	12/14/2018	0.000000	1,261.70	1,261.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	201812145000160	1,838.000	REALTY INCOME CORP		12/14/2018	11/30/2018	12/14/2018	0.000000	405.28	405.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		7591EP100	201810019000110	98,852.000	REGIONS FINANCIAL CORP		10/1/2018	9/6/2018	10/1/2018	0.000000	13,419.28	13,419.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		760759100	201810155000020	11,497.000	REPUBLIC SERVICES INC		10/15/2018	9/28/2018	10/15/2018	0.000000	4,311.38	4,311.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		761152107	2018101213000140	761152107	RESMED INC		12/13/2018	11/7/2018	12/13/2018	0.000000	3,997.11	3,997.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		773903109	201812105000020	1,455.000	ROCKWELL AUTOMATION INC		12/10/2018	11/8/2018	12/10/2018	0.000000	1,411.35	1,411.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		774341101	201812105000150	3,784.000	ROCKWELL COLLINS INC		12/10/2018	11/15/2018	12/10/2018	0.000000	1,248.72	1,248.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		776696106	201810225000040	3,249.000	ROPER TECHNOLOGIES INC		10/22/2018	10/4/2018	10/22/2018	0.000000	1,340.21	1,340.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		778296103	2018102285000310	11,361.000	ROSS STORES INC		12/28/2018	12/6/2018	12/28/2018	0.000000	2,556.23	2,556.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		78409V104	201812123000020	3,936.000	S&P GLOBAL INC		12/12/2018	11/27/2018	12/12/2018	0.000000	1,968.00	1,968.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		78440X101	201810155000090	6,247.000	SL GREEN REALTY CORP		10/15/2018	9/27/2018	10/15/2018	0.000000	5,075.69	5,075.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		81211K100	201812215000050	7,156.000	SEALED AIR CORP		12/21/2018	12/6/2018	12/21/2018	0.000000	1,144.96	1,144.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		816851109	201810155000140	12,834.000	SEMPRA ENERGY		10/15/2018	9/20/2018	10/15/2018	0.000000	10,770.43	10,770.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		829688103	201811305000160	121,295.000	SIRIUS XM HOLDINGS INC		11/30/2018	11/8/2018	11/30/2018	0.000000	1,467.67	1,467.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		83088M102	201812185000040	6,196.000	SKYWORKS SOLUTIONS INC		12/18/2018	11/26/2018	12/18/2018	0.000000	2,354.48	2,354.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		832696405	201812035000120	6,084.000	JM SMUCKER CO/THE		12/3/2018	11/15/2018	12/3/2018	0.000000	5,171.40	5,171.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		833034101	201812105000170	3,985.000	SNAP-ON INC		12/10/2018	11/19/2018	12/10/2018	0.000000	3,785.75	3,785.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		842587107	2018120650000270	41,742.000	SOUTHERN CO/THE		12/6/2018	11/16/2018	12/6/2018	0.000000	25,045.20	25,045.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		854502101	201812185000030	3,595.000	STANLEY BLACK & DECKER INC		12/18/2018	11/29/2018	12/18/2018	0.000000	2,636.70	2,636.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		855244109	201811305000240	7,869.000	STARBUCKS CORP		11/30/2018	11/14/2018	11/30/2018	0.000000	2,832.84	2,832.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		857477103	201810155000070	8,533.000	STATE STREET CORP		10/15/2018	9/28/2018	10/15/2018	0.000000	4,010.51	4,010.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		858119100	201810125000080	19,524.000	STEEL DYNAMICS INC		10/12/2018	9/27/2018	10/12/2018	0.000000	3,660.75	3,660.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		863667101	201810315000100	3,258.000	STRYKER CORP		10/31/2018	9/27/2018	10/31/2018	0.000000	1,531.26	1,531.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		867914103	201812175000020	13,466.000	SUNTRUST BANKS INC		12/17/2018	11/29/2018	12/17/2018	0.000000	6,733.00	6,733.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		871829107	201810265000040	5,135.000	SYSCO CORP		10/26/2018	10/4/2018	10/26/2018	0.000000	1,848.60	1,848.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		872540109	2018120650000240	10,412.000	TJX COS INC/THE		12/6/2018	11/14/2018	12/6/2018	0.000000	2,030.34	2,030.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		876030107	201810019000130	15,657.000	TAPESTRY INC		10/1/2018	9/6/2018	10/1/2018	0.000000	5,284.24	5,284.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		876030107	201812315000170	15,657.000	TAPESTRY INC		12/31/2018	12/6/2018	12/31/2018	0.000000	5,284.24	5,284.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		87612E106	201812105000070	18,614.000	TARGET CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	11,912.96	11,912.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		87612G101	2018111550000270	15,538.000	TARGA RESOURCES CORP		11/15/2018	10/30/2018	11/15/2018	0.000000	14,139.58	14,139.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		882508104	201811195000060	7,521.000	TEXAS INSTRUMENTS INC		11/19/2018	10/30/2018	11/19/2018	0.000000	5,791.17	5,791.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		883203101	201810019000020	12,100.000	TEXTRON INC		10/1/2018	9/13/2018	10/1/2018	0.000000	242.00	242.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		883556102	201810155000060	3,868.000	THERMO FISHER SCIENTIFIC INC		10/15/2018	9/14/2018	10/15/2018	0.000000	657.56	657.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		88579Y101	201812125000080	1,364.000	3M CO		12/12/2018	11/21/2018	12/12/2018	0.000000	1,855.04	1,855.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		886547108	201810105000030	10,820.000	TIFFANY & CO		10/10/2018	9/19/2018	10/10/2018	0.000000	5,951.00	5,951.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		891027104	201810195000060	8,555.000	TORCHMARK CORP		11/1/2018	10/4/2018	11/1/2018	0.000000	1,368.80	1,368.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		891906109	201810019000150	9,813.000	TOTAL SYSTEM SERVICES INC		10/1/2018	9/19/2018	10/1/2018	0.000000	1,275.69	1,275.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		892356106	201812115000070	6,278.000	TRACTOR SUPPLY CO		12/11/2018	11/23/2018	12/11/2018	0.000000	1,946.18	1,946.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		89417E109	201812315000140	4,262.000	TRAVELERS COS INC/THE		12/31/2018	12/7/2018	12/31/2018	0.000000	3,281.74	3,281.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		90130A101	201810175000020	12,438.000	TWENTY-FIRST CENTURY FOX INC		10/17/2018	9/11/2018	10/17/2018	0.000000	2,238.84	2,238.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		902494103	201812145000150	20,746.000	TYSON FOODS INC		12/14/2018	11/29/2018	12/14/2018	0.000000	7,779.75	7,779.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		902653104	201810315000110	11,963.000	UDR INC		10/31/2018	10/9/2018	10/31/2018	0.000000	3,858.07	3,858.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		902973304	201810155000110	16,302.000	US BANCORP		10/15/2018	9/27/2018	10/15/2018	0.000000	6,031.74	6,031.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		907818108	2018122850000320	5,085.000	UNION PACIFIC CORP		12/28/2018	11/29/2018	12/28/2018	0.000000	4,068.00	4,068.00	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	913017109	20181210S000100	2,695.000	UNITED TECHNOLOGIES CORP		12/10/2018	11/15/2018	12/10/2018	0.000000	1,980.83	1,980.83	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	91324P102	20181213S000200	2,827.000	UNITEDHEALTH GROUP INC		12/13/2018	11/30/2018	12/13/2018	0.000000	2,544.30	2,544.30	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	913903100	20181217S000210	6,839.000	UNIVERSAL HEALTH SERVICES INC		12/17/2018	11/30/2018	12/17/2018	0.000000	683.90	683.90	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	91529Y106	20181116S000040	14,615.000	UNUM GROUP		11/16/2018	10/26/2018	11/16/2018	0.000000	3,799.90	3,799.90	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	918204108	20181220S000050	11,612.000	VF CORP		12/20/2018	12/7/2018	12/20/2018	0.000000	5,922.12	5,922.12	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	91913Y100	20181212S000060	10,338.000	VALERO ENERGY CORP		12/12/2018	11/19/2018	12/12/2018	0.000000	8,270.40	8,270.40	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	92276F100	20181012S000050	7,695.000	VENTAS INC		10/12/2018	9/28/2018	10/12/2018	0.000000	6,079.05	6,079.05	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	92343V104	20181101S000100	6,770.000	VERIZON COMMUNICATIONS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	4,078.93	4,078.93	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	92553P201	20181001S000070	22,011.000	VIACOM INC		10/1/2018	9/14/2018	10/1/2018	0.000000	4,402.20	4,402.20	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	92826C839	20181204S000080	4,576.000	VISA INC		12/4/2018	11/15/2018	12/4/2018	0.000000	1,144.00	1,144.00	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	92939U106	20181203S000040	26,942.000	WEC ENERGY GROUP INC		12/3/2018	11/13/2018	12/1/2018	0.000000	14,885.46	14,885.46	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	931427108	20181212S000040	11,365.000	WALGREENS BOOTS ALLIANCE INC		12/12/2018	11/6/2018	12/12/2018	0.000000	5,000.60	5,000.60	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	94106L109	20181214S000170	7,246.000	WASTE MANAGEMENT INC		12/14/2018	11/29/2018	12/14/2018	0.000000	3,369.39	3,369.39	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	95040Q104	20181121S000090	10,912.000	WELLTOWER INC		11/21/2018	11/6/2018	11/21/2018	0.000000	9,493.44	9,493.44	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	95980Z109	20181231S000240	11,459.000	WESTERN UNION CO/THE		12/31/2018	12/14/2018	12/31/2018	0.000000	2,177.21	2,177.21	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	96145D105	20181119S000070	11,714.000	WESTROCK CO		11/19/2018	11/8/2018	11/19/2018	0.000000	5,329.87	5,329.87	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	963320106	20181217S000070	3,023.000	WHIRLPOOL CORP		12/17/2018	11/15/2018	12/15/2018	0.000000	3,476.45	3,476.45	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	98310W108	20181228S000210	4,109.000	WYNDHAM DESTINATIONS INC		12/28/2018	12/13/2018	12/28/2018	0.000000	1,684.69	1,684.69	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	983134107	20181130S000230	4,508.000	WYNN RESORTS LTD		11/30/2018	11/20/2018	11/30/2018	0.000000	3,381.00	3,381.00	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	98389E100	20181022S000030	25,513.000	XCEL ENERGY INC		10/22/2018	9/13/2018	10/20/2018	0.000000	9,694.94	9,694.94	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	983919101	20181204S000060	5,809.000	XILINX INC		12/4/2018	11/9/2018	12/4/2018	0.000000	2,091.24	2,091.24	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	98419M100	20181207S000150	10,918.000	XYLEM INC/NY		12/7/2018	10/31/2018	12/7/2018	0.000000	2,292.78	2,292.78	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	98849E101	20181207S000110	7,199.000	YUM! BRANDS INC		12/7/2018	11/23/2018	12/7/2018	0.000000	2,591.64	2,591.64	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	98956P102	20181013S000130	3,998.000	ZIMMER BIOMET HOLDINGS INC		10/31/2018	9/27/2018	10/31/2018	0.000000	959.52	959.52	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	989701107	20181121S000110	17,286.000	ZIONS BANCORP NA		11/21/2018	11/13/2018	11/21/2018	0.000000	5,185.80	5,185.80	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	98978V103	20181203S000140	7,134.000	ZOETIS INC		12/3/2018	11/19/2018	12/3/2018	0.000000	898.88	898.88	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	FHB903208	20181231S004180	0.850	MARRIOTT INTERNATIONAL		12/31/2018	11/20/2018	12/31/2018	0.000000	0.35	0.35	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G0177J108	20181217S000230	2,071.000	ALLERGAN PLC		12/14/2018	11/9/2018	12/14/2018	0.000000	1,491.12	1,491.12	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G02602103	20181019S000040	10,910.000	AMDOCS LTD		10/19/2018	9/27/2018	10/19/2018	0.000000	2,727.50	2,727.50	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G0408V102	20181115S000180	4,085.000	AON PLC		11/15/2018	10/31/2018	11/15/2018	0.000000	1,634.00	1,634.00	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G1151C101	20181115S000320	3,612.000	ACCENTURE PLC		11/15/2018	10/17/2018	11/15/2018	0.000000	5,273.52	5,273.52	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G16249107	20181003A000060	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	821.35	821.35	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DVC	G16249107	20181003A000060	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-821.35	-821.35	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G16249107	20181003A000100	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	632.10	632.10	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DVC	G16249107	20181003A000100	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-632.10	-632.10	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G16249107	20181003S000070	4,767.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	48.15	48.15	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DVC	G16249107	20181003S000070	-4,767.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-48.15	-48.15	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G16962105	20181203S000010	13,036.000	BUNGE LTD		12/3/2018	11/16/2018	12/3/2018	0.000000	6,518.00	6,518.00	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G29183103	20181116S000110	8,437.000	EATON CORP PLC		11/16/2018	11/1/2018	11/16/2018	0.000000	5,568.42	5,568.42	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G3223R108	20181212S000070	3,886.000	EVEREST RE GROUP LTD		12/12/2018	11/27/2018	12/12/2018	0.000000	5,440.40	5,440.40	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G47791101	20181001S000220	7,128.000	INGERSOLL-RAND PLC		9/28/2018	9/6/2018	9/28/2018	0.000000	3,777.84	3,777.84	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G47791101	20181231S004210	7,128.000	INGERSOLL-RAND PLC		12/31/2018	12/6/2018	12/31/2018	0.000000	3,777.84	3,777.84	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G491BT108	20181203S000150	7,308.000	INVESCO LTD		12/3/2018	11/9/2018	12/3/2018	0.000000	2,192.40	2,192.40	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G51502105	20181012S000160	10,189.000	JOHNSON CONTROLS INTERNATIONAL		10/12/2018	9/21/2018	10/12/2018	0.000000	2,649.14	2,649.14	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G5494J103	20181227S000090	3,604.000	LINDE PLC		12/27/2018	12/17/2018	12/27/2018	0.000000	2,973.30	2,973.30	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G5960L103	20181019S000080	9,330.000	MEDTRONIC PLC		10/19/2018	9/27/2018	10/19/2018	0.000000	4,665.00	4,665.00	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	G6095L109	20181121S000140	3,047.000	APTIV PLC		11/21/2018	11/6/2018	11/21/2018	0.000000	669.64	669.64	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		G6518L108	20181206S000280	8,657.000	NIELSEN HOLDINGS PLC		12/5/2018	11/20/2018	12/5/2018	0.000000	3,029.95	3,029.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G7945M107	20181004S000110	13,295.000	SEAGATE TECHNOLOGY PLC		10/3/2018	9/18/2018	10/3/2018	0.000000	8,375.85	8,375.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G7800T104	20181102S000050	9,183.000	PENTAIR PLC		11/2/2018	10/18/2018	11/2/2018	0.000000	1,607.03	1,607.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G96629103	20181015S000340	5,156.000	WILLIS TOWERS WATSON PLC		10/15/2018	9/27/2018	10/15/2018	0.000000	3,093.60	3,093.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G97822103	20181218S000070	8,600.000	PERRIGO CO PLC		12/18/2018	11/29/2018	12/18/2018	0.000000	1,634.00	1,634.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		H1467J104	20181012S000100	4,433.000	CHUBB LTD		10/12/2018	9/20/2018	10/12/2018	0.000000	3,236.09	3,236.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		H84989104	20181207S000170	8,700.000	TE CONNECTIVITY LTD		12/7/2018	11/21/2018	12/7/2018	0.000000	3,828.00	3,828.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		N53745100	20181217S000200	2,916.000	LYONDELLBASELL INDUSTRIES NV		12/17/2018	12/7/2018	12/17/2018	0.000000	2,916.00	2,916.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		V7780T103	20181011S000030	10,923.000	ROYAL CARIBBEAN CRUISES LTD		10/11/2018	9/20/2018	10/11/2018	0.000000	7,646.10	7,646.10	0.00
INTEREST						0.000							4,163.84	4,163.84	0.00
U.S. DOLLAR						0.000							4,163.84	4,163.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IT		996085619	20181002S000030	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/2/2018	10/2/2018	10/1/2018	0.000000	1,709.93	1,709.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IT		996085619	20181102S000060	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/2/2018	11/2/2018	11/1/2018	0.000000	1,606.97	1,606.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IT		996085619	20181204S000090	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/4/2018	12/4/2018	12/1/2018	0.000000	853.70	853.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181001S000190	0.000	CR INTEREST-ACCOUNT 956598400		10/1/2018	9/28/2018	9/28/2018	0.000000	14.96	14.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181001S000200	0.000	DR INTEREST-ACCOUNT 956598400		10/1/2018	9/28/2018	9/28/2018	0.000000	-47.28	-47.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181101S000140	0.000	CR INTEREST-ACCOUNT 956598400		11/1/2018	10/31/2018	10/31/2018	0.000000	0.95	0.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181203S000220	0.000	CR INTEREST-ACCOUNT 956598400		12/1/2018	11/30/2018	11/30/2018	0.000000	24.61	24.61	0.00
INTEREST ACCRUAL						0.000							0.00	5.95	0.00
U.S. DOLLAR						0.000							0.00	5.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IA		996085619	20181002A000040	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/30/2018	9/30/2018	10/1/2018	0.000000	0.00	3.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IA		996085619	20181102A000070	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/31/2018	10/31/2018	11/1/2018	0.000000	0.00	2.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IA		996085619	20181204A000100	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/30/2018	11/30/2018	12/1/2018	0.000000	0.00	0.45	0.00
MANUAL JOURNAL ENTRIES						0.000							0.00	0.00	0.00
U.S. DOLLAR						0.000							0.00	0.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000120	0.000	REVERSE SEPT BNY SL REBATES GL ACC.		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-27,851.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000150	0.000	OCT BNY SL REBATES GL ACCT (71042C)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	33,334.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000300	0.000	REVERSE OCT BNY SL REBATES GL ACC.		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-33,334.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000330	0.000	NOV BNY SL REBATES GL ACCT (71042C)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	31,997.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190115A000270	0.000	REVERSE NOV BNY SL REBATES GL ACC.		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-31,997.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190117A000070	0.000	DEC BNY SL REBATES GL ACCT (71042C)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	27,811.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		00817Y108	20181129A000320	0.000	CASH STOCK MERGER GL ACCT (120080)		11/29/2018	11/29/2018	11/29/2018	0.000000	0.00	1,299,490.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		30219G108	20181221A000260	0.000	C/S MERGER TO 125523100 GL ACCT (120...		12/21/2018	12/21/2018	12/21/2018	0.000000	0.00	452,790.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		30219G108	20181226A000080	0.000	TO REVERSE C/S MERGER GL ACCT (120...		12/26/2018	12/26/2018	12/26/2018	0.000000	0.00	-452,790.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		774341101	20181127A000140	0.000	CASH AND STOCK GL ACCT (120080)		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	353,160.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		774341101	20181204A000110	0.000	REVERSE CASH AND STOCK MERGER GL.		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	-353,160.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000110	0.000	REVERSE SEPT BNY SL BANK FEES GL A.		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	1,707.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000140	0.000	OCT BNY SL BANK FEES GL ACCT (220390)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-893.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000290	0.000	REVERSE OCT BNY SL BANK FEES GL AC.		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	893.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000320	0.000	NOV BNY SL BANK FEES GL ACCT (220390)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-975.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190115A000260	0.000	REVERSE NOV BNY SL BANK FEES GL AC.		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	975.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190117A000060	0.000	DEC BNY SL BANK FEES GL ACCT (220390)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-1,280.06	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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			20181119A000120	0.000	REVERSE SEPT BNY SL REBATES GL ACC...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	27,851.23	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000150	0.000	OCT BNY SL REBATES GL ACCT (220391)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-33,334.86	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000300	0.000	REVERSE OCT BNY SL REBATES GL ACC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	33,334.86	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000330	0.000	NOV BNY SL REBATES GL ACCT (220391)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-31,997.78	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190115A000270	0.000	REVERSE NOV BNY SL REBATES GL ACC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	31,997.78	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190117A000070	0.000	DEC BNY SL REBATES GL ACCT (220391)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-27,811.98	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		00817Y108	20181129A000320	0.000	CASH STOCK MERGER GL ACCT (642000)		11/29/2018	11/29/2018	11/29/2018	0.000000	0.00	-1,299,490.00	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		30219G108	20181221A000260	0.000	C/S MERGER TO 125523100 GL ACCT (642...		12/21/2018	12/21/2018	12/21/2018	0.000000	0.00	-452,790.00	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		30219G108	20181226A000080	0.000	TO REVERSE C/S MERGER GL ACCT (642...		12/26/2018	12/26/2018	12/26/2018	0.000000	0.00	452,790.00	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		774341101	20181127A000140	0.000	CASH AND STOCK GL ACCT (642000)		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	-353,160.72	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL		774341101	20181204A000110	0.000	REVERSE CASH AND STOCK MERGER GL...		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	353,160.72	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000100	0.000	REVERSE SEPT BNY SL GROSS EARN GL ...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-39,238.15	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000130	0.000	OCT BNY SL GROSS EARN GL ACCT (1203...		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	39,301.31	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000280	0.000	REVERSE OCT BNY SL GROSS EARN GL ...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-39,301.31	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000310	0.000	NOV BNY SL GROSS EARN GL ACCT (1203...		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	38,509.86	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190115A000250	0.000	REVERSE NOV BNY SL GROSS EARN GL ...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-38,509.86	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190117A000050	0.000	DEC BNY SL GROSS EARN GL ACCT (1203...		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	36,352.97	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000110	0.000	REVERSE SEPT BNY SL BANK FEES GL A...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-1,707.00	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000140	0.000	OCT BNY SL BANK FEES GL ACCT (710480)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	893.88	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000290	0.000	REVERSE OCT BNY SL BANK FEES GL AC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-893.88	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000320	0.000	NOV BNY SL BANK FEES GL ACCT (710480)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	975.80	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190115A000260	0.000	REVERSE NOV BNY SL BANK FEES GL AC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-975.80	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190117A000060	0.000	DEC BNY SL BANK FEES GL ACCT (710480)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	1,280.06	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000100	0.000	REVERSE SEPT BNY SL GROSS EARN GL ...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	39,238.15	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181119A000130	0.000	OCT BNY SL GROSS EARN GL ACCT (6250...		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-39,301.31	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000280	0.000	REVERSE OCT BNY SL GROSS EARN GL ...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	39,301.31	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20181217A000310	0.000	NOV BNY SL GROSS EARN GL ACCT (6250...		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-38,509.86	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190115A000250	0.000	REVERSE NOV BNY SL GROSS EARN GL ...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	38,509.86	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190117A000050	0.000	DEC BNY SL GROSS EARN GL ACCT (6250...		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-36,352.97	0.00	
MISCELLANEOUS ACTIVITY						-0.100							207.52	208.89	207.52	
U.S. DOLLAR						-0.100								207.52	208.89	207.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181016S000060160...	0.000	OD CHRГ WRITE-OFF		9/28/2018	9/28/2018		0.000000	47.28	47.28	47.28	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		03349M105	20181016S0000090	0.000	Cash In Lieu of Fractional Sha ANDEAVOR		10/16/2018	10/16/2018		0.000000	40.04	40.04	40.04	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		366505105	20181008A000180	-0.100	TO ADJUST FRACTIONS GARRETT MOTIO...		10/8/2018	10/8/2018	10/8/2018	0.000000	-1.37	0.00	-1.37	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		438516106	20181008S000010	0.000	Cash In Lieu of Fractional Sha HONEYWELL		10/5/2018	10/5/2018		0.000000	1.76	1.76	1.76	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		438516106	20181102S000100	0.000	Cash In Lieu of Fractional Sha HONEYWELL		11/2/2018	11/2/2018		0.000000	4.30	4.30	4.30	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		774341101	20181206S000290	0.000	Cash In Lieu of Fractional Sha ROCKWELL C...		12/5/2018	12/5/2018		0.000000	115.51	115.51	115.51	
PURCHASES						4,717,825.130							33,139,890.54	33,139,890.54	0.00	



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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						4,717,825.130							33,139,890.54	-	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810025000050	4,389.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/2/2018	10/2/2018	10/2/2018	1.000000	4,389.93	-4,389.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810035000110	18,084.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/3/2018	10/3/2018	10/3/2018	1.000000	18,084.36	-18,084.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810045000120	8,375.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/4/2018	10/4/2018	10/4/2018	1.000000	8,375.85	-8,375.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810055000080	227,744.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/5/2018	10/5/2018	10/5/2018	1.000000	227,744.66	-227,744.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810105000040	7,525.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/10/2018	10/10/2018	10/10/2018	1.000000	7,525.12	-7,525.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810115000040	7,646.100	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/11/2018	10/11/2018	10/11/2018	1.000000	7,646.10	-7,646.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810125000140	33,012.200	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/12/2018	10/12/2018	10/12/2018	1.000000	33,012.20	-33,012.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810155000030	52,040.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/15/2018	10/15/2018	10/15/2018	1.000000	52,040.22	-52,040.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810175000030	2,278.880	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/17/2018	10/17/2018	10/17/2018	1.000000	2,278.88	-2,278.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810185000060	1,308.480	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/18/2018	10/18/2018	10/18/2018	1.000000	1,308.48	-1,308.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810195000060	4,667.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/19/2018	10/19/2018	10/19/2018	1.000000	4,667.00	-4,667.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810235000060	2,960.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/23/2018	10/23/2018	10/23/2018	1.000000	2,960.39	-2,960.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810245000050	18,500.470	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/24/2018	10/24/2018	10/24/2018	1.000000	18,500.47	-18,500.47	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810255000020	3,608.750	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/25/2018	10/25/2018	10/25/2018	1.000000	3,608.75	-3,608.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810265000060	5,609.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/26/2018	10/26/2018	10/26/2018	1.000000	5,609.18	-5,609.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201810315000160	40,733.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/31/2018	10/31/2018	10/31/2018	1.000000	40,733.63	-40,733.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811015000150	40,860.210	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/1/2018	11/1/2018	11/1/2018	1.000000	40,860.21	-40,860.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811025000080	3,804.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/2/2018	11/2/2018	11/2/2018	1.000000	3,804.36	-3,804.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811065000070	889,110.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/6/2018	11/6/2018	11/6/2018	1.000000	889,110.00	-889,110.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811085000020	10,831.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/8/2018	11/8/2018	11/8/2018	1.000000	10,831.02	-10,831.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811145000140	10,407.690	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/14/2018	11/14/2018	11/14/2018	1.000000	10,407.69	-10,407.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811155000030	69,235.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/15/2018	11/15/2018	11/15/2018	1.000000	69,235.90	-69,235.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811165000090	18,544.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/16/2018	11/16/2018	11/16/2018	1.000000	18,544.07	-18,544.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811205000140	20,658.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/20/2018	11/20/2018	11/20/2018	1.000000	20,658.11	-20,658.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811215000120	26,024.990	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/21/2018	11/21/2018	11/21/2018	1.000000	26,024.99	-26,024.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811235000090	3,595.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/23/2018	11/23/2018	11/23/2018	1.000000	3,595.49	-3,595.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811275000120	3,228.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/27/2018	11/27/2018	11/27/2018	1.000000	3,228.50	-3,228.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811285000050	4,066.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/28/2018	11/28/2018	11/28/2018	1.000000	4,066.65	-4,066.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811295000030	353,160.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/29/2018	11/29/2018	11/29/2018	1.000000	353,160.72	-353,160.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201811305000260	36,329.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/30/2018	11/30/2018	11/30/2018	1.000000	36,329.17	-36,329.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812035000020	84,140.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/3/2018	12/3/2018	12/3/2018	1.000000	84,140.18	-84,140.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812045000120	11,209.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/4/2018	12/4/2018	12/4/2018	1.000000	11,209.81	-11,209.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812065000030	36,042.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/6/2018	12/6/2018	12/6/2018	1.000000	36,042.02	-36,042.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812075000180	31,346.910	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/7/2018	12/7/2018	12/7/2018	1.000000	31,346.91	-31,346.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812115000090	5,171.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/11/2018	12/11/2018	12/11/2018	1.000000	5,171.96	-5,171.96	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	201812123000090	24,511.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/12/2018	12/12/2018	12/12/2018	1.000000	24,511.08	-24,511.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812133000210	35,263.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/13/2018	12/13/2018	12/13/2018	1.000000	35,263.26	-35,263.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812145000290	1,361,571.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/14/2018	12/14/2018	12/14/2018	1.000000	1,361,571.60	-1,361,571.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812185000050	4,991.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/18/2018	12/18/2018	12/18/2018	1.000000	4,991.18	-4,991.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812195000070	5,960.200	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/19/2018	12/19/2018	12/19/2018	1.000000	5,960.20	-5,960.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812215000240	14,223.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/21/2018	12/21/2018	12/21/2018	1.000000	14,223.96	-14,223.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812265000090	474,461.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/26/2018	12/26/2018	12/26/2018	1.000000	474,461.12	-474,461.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812275000120	22,539.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/27/2018	12/27/2018	12/27/2018	1.000000	22,539.66	-22,539.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812285000340	35,873.620	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/28/2018	12/28/2018	12/28/2018	1.000000	35,873.62	-35,873.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	201812315004190	82,900.470	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/31/2018	12/31/2018	12/31/2018	1.000000	82,900.47	-82,900.47	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		00724F101	201812285001700 TC...	591.000	ADOBE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	217.509593	128,554.08	-128,554.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		00751Y106	201812285001380 TC...	1,149.000	ADVANCE AUTO PARTS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	152.126701	174,805.07	-174,805.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		007903107	201812285000410 TC...	15,771.000	ADVANCED MICRO DEVICES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	17.031699	268,764.65	-268,764.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		009158106	201812285002130 TC...	13.000	AIR PRODUCTS & CHEMICALS INC 323704...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	156.570000	2,035.54	-2,035.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		012653101	201812285001490 TC...	888.000	ALBEMARLE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	75.564200	67,109.89	-67,109.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		015351109	201812285001160 TC...	2,231.000	ALEXION PHARMACEUTICALS INC 323704...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	95.660098	213,439.99	-213,439.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		017175100	201812285001910 TC...	229.000	ALLEGHANY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	609.810393	139,648.87	-139,648.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		023608102	201812285000540 TC...	7,379.000	AMEREN CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	64.271500	474,333.19	-474,333.19	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		025537101	201812285001600 TC...	672.000	AMERICAN ELECTRIC POWER CO INC 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	73.870193	49,647.49	-49,647.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		032511107	201812285001420 TC...	1,059.000	ANADARKO PETROLEUM CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	42.708196	45,238.57	-45,238.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		037411105	201812285000670 TC...	5,028.000	APACHE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	26.164600	131,605.89	-131,605.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		039483102	201812285000560 TC...	6,328.000	ARCHER-DANIELS-MIDLAND CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	40.432700	255,921.41	-255,921.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		052769106	201812285002060 TC...	73.000	AUTODESK INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	123.820000	9,039.59	-9,039.59	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		053332102	201812285001690 TC...	594.000	AUTOZONE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	831.450000	493,887.24	-493,887.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		054937107	201812285001480 TC...	924.000	BB&T CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	42.417196	39,202.73	-39,202.73	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		058498106	201812285000520 TC...	8,219.000	BALL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	43.442299	357,134.45	-357,134.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		071813109	201812285001050 TC...	2,491.000	BAXTER INTERNATIONAL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	64.192798	159,929.17	-159,929.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		101137107	201812285000660 TC...	5,124.000	BOSTON SCIENTIFIC CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.505800	171,734.96	-171,734.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		111337103	201812285001500 TC...	886.000	BROADRIDGE FINANCIAL SOLUTIONS 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	94.101196	83,362.52	-83,362.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		115637209	201812285001300 TC...	1,636.000	BROWN-FORMAN CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	46.207597	75,511.99	-75,511.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		12508E101	201812285001090 TC...	2,434.000	CDK GLOBAL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	46.320021	112,548.65	-112,548.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		12572Q105	201812285001950 TC...	154.000	CME GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	180.915714	27,862.56	-27,862.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		127097103	201812285000910 TC...	3,021.000	CABOT OIL & GAS CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	22.902899	69,219.87	-69,219.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		127367108	201812285002090 TC...	25.000	CADENCE DESIGN SYSTEMS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	42.245600	1,056.39	-1,056.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		134429109	201812285001400 TC...	1,082.000	CAMPBELL SOUP CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.088502	35,812.58	-35,812.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		14040H105	201812285001860 TC...	296.000	CAPITAL ONE FINANCIAL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	73.684391	21,813.54	-21,813.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		15189T107	201812285000930 TC...	2,951.000	CENTERPOINT ENERGY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	27.602199	81,483.60	-81,483.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		156700106	201812285000360 TC...	28,217.000	CENTURYLINK INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	14.957600	422,340.77	-422,340.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		169656105	201812285002050 TC...	77.000	CHIPOTLE MEXICAN GRILL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	405.869870	31,252.75	-31,252.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		171340102	201812285000680 TC...	4,888.000	CHURCH & DWIGHT CO INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	64.852099	317,045.94	-317,045.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		171798101	201812285001430 TC...	1,047.000	CIMAREX ENERGY CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	60.437402	63,288.43	-63,288.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		172062101	201812285000840 TC...	3,606.000	CINCINNATI FINANCIAL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	75.051600	270,672.13	-270,672.13	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		189054109	20181228S001620 TC...	667.000	CLOROX CO/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	150.757106	100,561.66	-100,561.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		191216100	20181228S000600 TC...	5,651.000	COCA-COLA CO/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	46.868800	264,912.10	-264,912.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		205867102	20181228S000570 TC...	6,213.000	CONAGRA BRANDS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	20.578900	127,918.84	-127,918.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		20605P101	20181228S001020 TC...	2,577.000	CONCHO RESOURCES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	99.428098	256,251.98	-256,251.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		20825C104	20181228S000720 TC...	4,423.000	CONOCOPHILLIPS 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	60.430999	267,330.54	-267,330.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		209115104	20181228S001970 TC...	145.000	CONSOLIDATED EDISON INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	75.649034	10,970.56	-10,970.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		216648402	20181228S002070 TC...	39.000	COOPER COS INC/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	242.580000	9,461.01	-9,461.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		217204106	20181228S001000 TC...	2,723.000	COPART INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	47.012100	128,041.18	-128,041.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		22160K105	20181228S001390 TC...	1,114.000	COSTCO WHOLESALE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	197.378195	219,890.45	-219,890.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		22160N109	20181228S001920 TC...	206.000	COSTAR GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	332.308689	68,457.65	-68,457.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		222070203	20181228S000430 TC...	14,954.000	COTY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	6.162400	92,302.07	-92,302.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		231021106	20181228S002180 TC...	6.000	CUMMINS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	129.840000	779.10	-779.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		233331107	20181228S001610 TC...	669.000	DTE ENERGY CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	108.698400	72,725.92	-72,725.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		237194105	20181228S001540 TC...	828.000	DARDEN RESTAURANTS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	97.232500	80,516.79	-80,516.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		23918K108	20181228S001030 TC...	2,571.000	DAVITA INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	49.908798	128,341.23	-128,341.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		247361702	20181228S000960 TC...	4,855.000	DELTA AIR LINES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	49.428799	240,025.37	-240,025.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		24906P109	20181228S001140 TC...	2,283.000	DENTSPLY SIRONA INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	36.648799	83,692.04	-83,692.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		252131107	20181228S001310 TC...	1,475.000	DEXCOM INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	114.484298	168,879.09	-168,879.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		254687106	20181228S001150 TC...	2,270.000	WALT DISNEY CO/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	103.777110	235,596.72	-235,596.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		260003108	20181228S002030 TC...	106.000	DOVER CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	68.527264	7,264.95	-7,264.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		26078J100	20181228S002010 TC...	112.000	DOWDUPONT INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	52.010000	5,826.24	-5,826.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		264411505	20181228S000260 TC...	3,455.000	DUKE REALTY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	25.266000	87,328.58	-87,328.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		26441C204	20181228S001520 TC...	867.000	DUKE ENERGY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	84.679700	73,425.97	-73,425.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		26875P101	20181228S001830 TC...	336.000	EOG RESOURCES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	86.005000	28,901.04	-28,901.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		278865100	20181228S001280 TC...	1,714.000	ECOLAB INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	141.610700	242,737.88	-242,737.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		281020107	20181228S001840 TC...	311.000	EDISON INTERNATIONAL 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	54.990000	17,105.00	-17,105.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		291011104	20181228S001640 TC...	633.000	EMERSON ELECTRIC CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	58.033696	36,741.56	-36,741.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		29364G103	20181228S001220 TC...	1,983.000	ENTERGY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	84.006797	166,605.31	-166,605.31	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		297178105	20181228S001260 TC...	1,721.000	ESSEX PROPERTY TRUST INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	240.802701	414,438.66	-414,438.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		30034W106	20181228S000440 TC...	12,931.000	EVERGY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	56.451999	730,110.12	-730,110.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		30212P303	20181228S001730 TC...	585.000	EXPEDIA GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	111.544205	65,259.21	-65,259.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		31428X106	20181228S002150 TC...	12.000	FEDEX CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	157.240000	1,887.00	-1,887.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		315616102	20181228S001940 TC...	155.000	FS NETWORKS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	156.988774	24,334.81	-24,334.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		34959J108	20181228S001530 TC...	850.000	FORTUNE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	65.657800	55,817.63	-55,817.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		34964C106	20181228S001790 TC...	517.000	FORTUNE BRANDS HOME & SECURITY 32...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	37.098491	19,165.09	-19,165.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		372460105	20181228S001180 TC...	2,133.000	GENUINE PARTS CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	93.816601	200,132.14	-200,132.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		40412C101	20181228S000900 TC...	3,026.000	HCA HEALTHCARE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	119.669398	362,149.86	-362,149.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		40414L109	20181228S000390 TC...	16,004.000	HCP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	27.245499	436,197.02	-436,197.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		413875105	20181228S001340 TC...	1,398.000	HARRIS CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	129.056201	180,434.55	-180,434.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		418056107	20181228S001200 TC...	2,085.000	HASBRO INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	80.123199	167,077.72	-167,077.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		42809H107	20181228S001100 TC...	2,402.000	HESS CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	40.851298	98,148.84	-98,148.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		438516106	20181228S002040 TC...	93.000	HONEYWELL INTERNATIONAL INC 323704...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	128.921290	11,990.61	-11,990.61	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		440452100	20181228S000740 TC...	4,217.000	HORMEL FOODS CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	41.835200	176,461.21	-176,461.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		44107P104	20181228S000990 TC...	2,834.000	HOST HOTELS & RESORTS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	16.469901	46,704.04	-46,704.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		445565107	20181228S001320 TC...	1,443.000	JB HUNT TRANSPORT SERVICES INC 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	91.923998	132,660.76	-132,660.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		457187102	20181228S001740 TC...	585.000	INGREDION INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	90.420000	52,901.55	-52,901.55	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		458140100	201812285000630 TC...	3,666.000	INTEL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	45.381001	166,403.41	-166,403.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		460690100	201812285000450 TC...	11,216.000	INTERPUBLIC GROUP OF COS INC/T 3237...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	20.139499	225,996.79	-225,996.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		46625H100	201812285001370 TC...	1,201.000	JPMORGAN CHASE & CO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	95.358800	114,537.93	-114,537.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		48203R104	201812285000850 TC...	3,460.000	JUNIPER NETWORKS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	26.227398	90,761.40	-90,761.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		487836108	201812285000590 TC...	6,006.000	KELLOGG CO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	56.687600	340,525.79	-340,525.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		494368103	201812285002100 TC...	22.000	KIMBERLY-CLARK CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	110.512727	2,431.50	-2,431.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		500255104	201812285000480 TC...	10,149.000	KOHL'S CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	63.484899	644,409.74	-644,409.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		501044101	201812285000400 TC...	15,798.000	KROGER CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	26.905900	425,217.39	-425,217.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		501889208	201812285001130 TC...	2,340.000	LKQ CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	24.104700	56,428.40	-56,428.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		502413107	201812285001290 TC...	1,693.000	L3 TECHNOLOGIES INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	166.185197	281,368.47	-281,368.47	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		50540R409	201812285001650 TC...	630.000	LABORATORY CORP OF AMERICA HOL 32...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	123.068206	77,539.27	-77,539.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		518439104	201812285001890 TC...	254.000	ESTEE LAUDER COS INC/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	125.721496	31,935.80	-31,935.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		526057104	201812285000770 TC...	3,932.000	LENNAR CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	38.665099	152,070.49	-152,070.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		532457108	201812285001210 TC...	2,076.000	ELI LILLY & CO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	109.881001	228,133.72	-228,133.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		548661107	201812285000920 TC...	2,984.000	LOWE'S COS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	89.757000	267,864.73	-267,864.73	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		550021109	201812285000760 TC...	3,938.000	LULULEMON ATHLETICA INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	121.031300	476,660.64	-476,660.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		55261F104	201812285001750 TC...	574.000	M&T BANK CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	139.434703	80,041.26	-80,041.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		552953101	201812285000640 TC...	5,162.000	MGM RESORTS INTERNATIONAL 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	23.243899	120,036.63	-120,036.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		55354G100	201812285002000 TC...	115.000	MSCI INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	141.850000	16,313.90	-16,313.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		554382101	201812285001350 TC...	1,357.000	MACERICH CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	42.254097	57,352.38	-57,352.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		565849106	201812285000360 TC...	16,652.000	MARATHON OIL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	13.851700	230,825.03	-230,825.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		574599106	201812285001880 TC...	276.000	MASCO CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	28.640000	7,907.40	-7,907.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		579780206	201812285001070 TC...	2,452.000	MCCORMICK & CO INC/MD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	138.184000	338,851.69	-338,851.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		580135101	201812285000880 TC...	3,388.000	MCDONALD'S CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	172.552700	584,642.43	-584,642.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		589337105	201812285000950 TC...	2,909.000	MERCK & CO INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	73.505998	213,858.04	-213,858.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		59156R108	201812285001960 TC...	150.000	METLIFE INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	40.149733	6,023.96	-6,023.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		608190104	201812285001550 TC...	810.000	MOHAWK INDUSTRIES INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	115.190802	93,312.65	-93,312.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		615369105	201812285002020 TC...	109.000	MOODY'S CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	136.650000	14,895.94	-14,895.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		61945C103	201812285000870 TC...	3,443.000	MOSAIC CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	28.891699	99,508.55	-99,508.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		637071101	201812285000420 TC...	14,548.000	NATIONAL OILWELL VARCO INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	25.605899	372,660.11	-372,660.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		65473P105	201812285000530 TC...	7,604.000	NISOURCE INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	24.951500	189,807.25	-189,807.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		655044105	201812285000490 TC...	10,039.000	NOBLE ENERGY INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	18.354699	184,363.22	-184,363.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		670346105	201812285000580 TC...	6,212.000	NUCOR CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	51.642899	320,867.81	-320,867.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		67103H107	201812285001510 TC...	880.000	O'REILLY AUTOMOTIVE INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	338.903897	298,244.23	-298,244.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		674599105	201812285001980 TC...	141.000	OCCIDENTAL PETROLEUM CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	59.706099	8,419.97	-8,419.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		69331C108	201812285001460 TC...	980.000	PG&E CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	23.126204	22,673.48	-22,673.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		69351T106	201812285001990 TC...	115.000	PPL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	27.901217	3,209.79	-3,209.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		717081103	201812285000610 TC...	5,382.000	PFIZER INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	41.751200	224,758.78	-224,758.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		718546104	201812285000780 TC...	3,929.000	PHILLIPS 66 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	84.158801	330,699.22	-330,699.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		723484101	201812285001820 TC...	412.000	PINNACLE WEST CAPITAL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	84.773203	34,930.68	-34,930.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		741447108	201812285001760 TC...	540.000	T ROWE PRICE GROUP INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	89.254592	48,202.88	-48,202.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		74251V102	201812285001850 TC...	303.000	PRINCIPAL FINANCIAL GROUP INC 323704...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	43.263498	13,111.87	-13,111.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		744573106	201812285001670 TC...	612.000	PUBLIC SERVICE ENTERPRISE GROU 323...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	50.454803	30,864.46	-30,864.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		74736K101	201812285001250 TC...	1,948.000	QORVO INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	59.169799	115,282.25	-115,282.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		74915M100	201812285001570 TC...	769.000	QURATE RETAIL INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	19.065396	14,668.98	-14,668.98	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		756109104	201812285000710 TC...	4,520.000	REALTY INCOME CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	62.163800	281,025.58	-281,025.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		756577102	201812285001770 TC...	535.000	RED HAT INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	174.770691	93,507.67	-93,507.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		758849103	201812285000620 TC...	5,354.000	REGENCY CENTERS CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	57.251100	306,575.93	-306,575.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		760759100	201812285000980 TC...	2,882.000	REPUBLIC SERVICES INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	70.703698	203,796.88	-203,796.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		776696106	201812285001580 TC...	765.000	ROPER TECHNOLOGIES INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	259.527803	198,546.42	-198,546.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		78409V104	201812285001710 TC...	591.000	S&P GLOBAL INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	165.126700	97,595.79	-97,595.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		78440X101	201812285001930 TC...	186.000	SL GREEN REALTY CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	78.809677	14,660.46	-14,660.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		806407102	201812285000690 TC...	3,213.000	HENRY SCHEIN INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	76.235001	244,975.19	-244,975.19	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		816851109	201812285002110 TC...	21.000	SEMPRA ENERGY 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	106.291428	2,232.33	-2,232.33	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		81752P102	201812285001900 TC...	237.000	SERVICENOW INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	171.313713	40,603.72	-40,603.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		83088M102	201812285001060 TC...	2,456.000	SKYWORKS SOLUTIONS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	66.195101	162,599.73	-162,599.73	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		832696405	201812285001360 TC...	1,332.000	JM SMUCKER CO/THE 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	93.091899	124,011.73	-124,011.73	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		833034101	201812285001870 TC...	296.000	SNAP-ON INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	141.621993	41,923.07	-41,923.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		842587107	201812285002120 TC...	20.000	SOUTHERN CO/THE 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	43.155500	863.31	-863.31	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		855244109	201812285000500 TC...	9,433.000	STARBUCKS CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	62.434400	589,038.03	-589,038.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		858119100	201812285000970 TC...	2,888.000	STEEL DYNAMICS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	29.812198	86,126.51	-86,126.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		863667101	201812285002170 TC...	8.000	STRYKER CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	150.460000	1,203.76	-1,203.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		867914103	201812285001330 TC...	1,441.000	SUNTRUST BANKS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	48.871103	70,437.67	-70,437.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		871829107	201812285000730 TC...	4,389.000	SYSCO CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	60.743800	266,648.43	-266,648.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		872540109	201812285000650 TC...	5,126.000	JM COS INC/THE 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	42.929900	220,109.93	-220,109.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		872590104	201812285000630 TC...	5,285.000	T-MOBILE US INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	61.664800	325,951.32	-325,951.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		876030107	201812285000750 TC...	3,951.000	TAPESTRY INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	33.404500	132,020.69	-132,020.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		878162101	201812285000470 TC...	10,684.000	TARGA RESOURCES CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	34.661300	370,428.17	-370,428.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		882508104	201812285001590 TC...	713.000	TEXAS INSTRUMENTS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	91.870406	65,510.73	-65,510.73	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		883203101	201812285000790 TC...	3,903.000	TEXTRON INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	45.090399	176,026.86	-176,026.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		89417E109	201812285002160 TC...	11.000	TRAVELERS COS INC/THE 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	116.480000	1,281.39	-1,281.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		90384S303	201812285001240 TC...	1,801.000	ULTA BEAUTY INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	238.986002	430,431.80	-430,431.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		911363109	201812285001720 TC...	589.000	UNITED RENTALS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	101.968008	60,029.00	-60,029.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		913017109	201812285001010 TC...	2,615.000	UNITED TECHNOLOGIES CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	103.629399	271,017.03	-271,017.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		913903100	201812285001190 TC...	2,119.000	UNIVERSAL HEALTH SERVICES INC 32370...	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	114.363100	242,356.60	-242,356.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		91529Y106	201812285001450 TC...	1,004.000	UNUM GROUP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	28.494601	28,618.62	-28,618.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		91913Y108	201812285000800 TC...	3,753.000	VALERO ENERGY CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	73.236901	274,895.62	-274,895.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		922475108	201812285001040 TC...	2,533.000	VEEVA SYSTEMS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	84.767801	214,742.17	-214,742.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92276F100	201812285001470 TC...	952.000	VENTAS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	58.163098	55,380.79	-55,380.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92343V104	201812285000700 TC...	4,837.000	VERIZON COMMUNICATIONS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	54.141999	261,933.22	-261,933.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92553P201	201812285000460 TC...	11,094.000	VIACOM INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	25.337899	281,209.60	-281,209.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92939U106	201812285001780 TC...	532.000	WEC ENERGY GROUP INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	68.313703	36,348.21	-36,348.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		93142Z108	201812285001110 TC...	2,380.000	WALGREENS BOOTS ALLIANCE INC 32370...	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	66.694798	158,757.42	-158,757.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		94946T106	201812285001080 TC...	2,444.000	WELLCARE HEALTH PLANS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	226.959001	554,712.24	-554,712.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		95040Q104	201812285000510 TC...	8,573.000	WELLTOWER INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	67.983500	582,908.28	-582,908.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		959802109	201812285001680 TC...	610.000	WESTERN UNION CO/THE 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	16.801803	10,255.20	-10,255.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		963320106	201812285001800 TC...	507.000	WHIRLPOOL CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	104.694398	53,085.13	-53,085.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		96310W108	201812285001560 TC...	771.000	WYNDHAM DESTINATIONS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	35.270000	27,200.88	-27,200.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		963793100	201812285001270 TC...	1,720.000	XPO LOGISTICS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	54.238302	93,307.08	-93,307.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		96389B100	201812285001660 TC...	614.000	XCEL ENERGY INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	48.849804	29,999.92	-29,999.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		983919101	201812285000550 TC...	6,599.000	XILINK INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	82.621300	545,283.95	-545,283.95	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		98419M100	20181228S001440 TC...	1,008.000	XYLEM INC/NY 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	63.831904	64,352.64	-64,352.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		989701107	20181228S001630 TC...	646.000	ZIONS BANCORP NA 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	40.106702	25,915.39	-25,915.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G0408V102	20181228S001410 TC...	1,073.000	AON PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	140.940503	151,239.89	-151,239.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G47567105	20181228S000820 TC...	3,680.000	IHS MARKIT LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	46.838100	172,401.01	-172,401.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G47791101	20181228S000810 TC...	3,688.000	INGERSOLL-RAND PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	88.693899	327,139.98	-327,139.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G491BT108	20181228S001170 TC...	2,205.000	INVESCO LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	16.454897	36,305.10	-36,305.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G51502105	20181228S001810 TC...	505.000	JOHNSON CONTROLS INTERNATIONAL 32...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	29.414099	14,859.17	-14,859.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G5876H105	20181228S000370 TC...	23,502.000	MARVELL TECHNOLOGY GROUP LTD 323...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	15.369300	361,444.31	-361,444.31	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G5960L103	20181228S000940 TC...	2,937.000	MEDTRONIC PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	87.463500	256,909.67	-256,909.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G6518L108	20181228S000960 TC...	2,902.000	NIELSEN HOLDINGS PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	23.073501	66,988.32	-66,988.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G7500T104	20181228S002080 TC...	35.000	PENTAIR PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	36.800000	1,288.35	-1,288.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G97822103	20181228S001230 TC...	1,983.000	PERRIGO CO PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	38.602899	76,569.38	-76,569.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		H1467J104	20181228S002140 TC...	12.000	CHUBB LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	125.400000	1,504.92	-1,504.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		M22465104	20181228S001120 TC...	2,377.000	CHECK POINT SOFTWARE TECHNOLOG 3...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	101.665498	241,682.66	-241,682.66	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							-5,172,718.41	-5,172,718.41	0.00
U.S. DOLLAR						0.000							-5,172,718.41	-5,172,718.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CWC		NA9123459	20180918S000090 Q3 ...	0.000			9/18/2018	9/18/2018		0.000000	39,924.98	39,924.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181008A000030	0.000	Q3 MGR FEES		9/18/2018	9/18/2018		0.000000	-39,924.98	-39,924.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181105S000040 Q3 ...	0.000	Q3 MANAGER FEES		11/5/2018	11/5/2018		0.000000	-5,255.89	-5,255.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CWC		NA9123459	20181105S000040 Q3 ...	0.000			11/5/2018	11/5/2018		0.000000	5,255.89	5,255.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181219A000060	0.000	Q3 MANAGER FEES		11/5/2018	11/5/2018		0.000000	-5,255.89	-5,255.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181001S000210 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		10/1/2018	10/1/2018		0.000000	-149,118.36	-149,118.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181009S000110 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		10/9/2018	10/9/2018		0.000000	-128,775.58	-128,775.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181015S000200 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		10/15/2018	10/15/2018		0.000000	-68,032.26	-68,032.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181015S000270 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		10/15/2018	10/15/2018		0.000000	-9,679.92	-9,679.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181016S000050 NR...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		10/16/2018	10/16/2018		0.000000	-1,000,000.00	-1,000,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181022S000050 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		10/22/2018	10/22/2018		0.000000	-124,549.94	-124,549.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181029S000030 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		10/29/2018	10/29/2018		0.000000	-45,287.94	-45,287.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181105S000050 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		11/5/2018	11/5/2018		0.000000	-89,403.25	-89,403.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181109S000110 NR...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		11/9/2018	11/9/2018		0.000000	-925,000.00	-925,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181113S000060 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		11/13/2018	11/13/2018		0.000000	-41,702.45	-41,702.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181119S000080 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		11/19/2018	11/19/2018		0.000000	-103,383.95	-103,383.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181119S000090 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		11/19/2018	11/19/2018		0.000000	-5,072.57	-5,072.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181126S000040 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		11/26/2018	11/26/2018		0.000000	-64,356.21	-64,356.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181203S000230 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		12/3/2018	12/3/2018		0.000000	-44,813.76	-44,813.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181210S000190 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		12/10/2018	12/10/2018		0.000000	-207,412.56	-207,412.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181217S000260 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		12/17/2018	12/17/2018		0.000000	-222,989.57	-222,989.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181217S000270 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		12/17/2018	12/17/2018		0.000000	-5,536.28	-5,536.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181220S000070 NR...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		12/20/2018	12/20/2018		0.000000	-1,750,000.00	-1,750,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20181224S000010 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		12/24/2018	12/24/2018		0.000000	-132,552.29	-132,552.29	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	201812315004160 CPZ_	0.000	TRANSFER TO KR2F5001002 KRS INTERN..		12/31/2018	12/31/2018		0.000000	-80,084.40	-80,084.40	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181015A000310	0.000	BNYM SL REBATES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-29,505.90	-29,505.90	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181119A000190	0.000	BNYM SL REBATES OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-33,334.86	-33,334.86	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181119A000230	0.000	BNYM SL REBATES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-27,851.23	-27,851.23	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181217A000370	0.000	BNYM SL REBATES NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-31,997.78	-31,997.78	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181015A000300	0.000	BNY SL BANK FEES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-956.54	-956.54	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181119A000180	0.000	BNY SL BANK FEE OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-893.88	-893.88	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181119A000220	0.000	BNY SL BANK FEES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-1,707.00	-1,707.00	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181217A000360	0.000	BNY SL BANK FEE NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-975.80	-975.80	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201809145000230 GL..	0.000			9/14/2018	9/14/2018		0.000000	-5,428.06	-5,428.06	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181015A000290	0.000	BNY SL GROSS EARN AUGUST 2018		9/14/2018	9/14/2018		0.000000	35,890.50	35,890.50	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	201810155000190 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR S..		10/15/2018	10/15/2018		0.000000	9,679.92	9,679.92	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201810155000190 GL..	0.000			10/15/2018	10/15/2018		0.000000	-9,679.92	-9,679.92	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	201811155000310 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR O..		11/15/2018	11/15/2018		0.000000	5,072.57	5,072.57	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201811155000310 GL..	0.000			11/15/2018	11/15/2018		0.000000	-5,072.57	-5,072.57	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181119A000170	0.000	BNY SL GROSS EARN OCTOBER 2018		11/15/2018	11/15/2018		0.000000	39,301.31	39,301.31	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181119A000210	0.000	BNY SL GROSS EARN SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	39,238.15	39,238.15	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	201812145000280 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR N..		12/14/2018	12/14/2018		0.000000	5,536.28	5,536.28	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201812145000280 GL..	0.000			12/14/2018	12/14/2018		0.000000	-5,536.28	-5,536.28	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181217A000350	0.000	BNY SL GROSS EARN NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	38,509.86	38,509.86	0.00	
SALES						5,142,187.96							36,375,232.93	35,684,032.39	-691,200.54	
U.S. DOLLAR						5,142,187.96								36,375,232.93	35,684,032.39	-691,200.54
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201810015000230	-60,098.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/1/2018	10/1/2018	10/1/2018	1.000000	-60,098.37	-60,098.37	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201810095000120	-121,574.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/9/2018	10/9/2018	10/9/2018	1.000000	-121,574.12	-121,574.12	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201810165000070	-995,705.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/16/2018	10/16/2018	10/16/2018	1.000000	-995,705.44	-995,705.44	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201810225000060	-105,275.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/22/2018	10/22/2018	10/22/2018	1.000000	-105,275.79	-105,275.79	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201810295000120	-41,282.890	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/29/2018	10/29/2018	10/29/2018	1.000000	-41,282.89	-41,282.89	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201811055000060	-81,726.290	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/5/2018	11/5/2018	11/5/2018	1.000000	-81,726.29	-81,726.29	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201811095000120	-907,057.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/9/2018	11/9/2018	11/9/2018	1.000000	-907,057.12	-907,057.12	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201811135000070	-37,002.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/13/2018	11/13/2018	11/13/2018	1.000000	-37,002.01	-37,002.01	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201811195000240	-88,810.480	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/19/2018	11/19/2018	11/19/2018	1.000000	-88,810.48	-88,810.48	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201811265000050	-63,166.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/26/2018	11/26/2018	11/26/2018	1.000000	-63,166.77	-63,166.77	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201812105000200	-105,914.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/10/2018	12/10/2018	12/10/2018	1.000000	-105,914.61	-105,914.61	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201812175000380	-142,973.860	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/17/2018	12/17/2018	12/17/2018	1.000000	-142,973.86	-142,973.86	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201812205000080	-1,726,683.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/20/2018	12/20/2018	12/20/2018	1.000000	-1,726,683.92	-1,726,683.92	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201812245000020	-132,552.290	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/24/2018	12/24/2018	12/24/2018	1.000000	-132,552.29	-132,552.29	0.00	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		001055102	201812285003460 TC..	-469.000	AFLAC INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	44.010895	-18,618.84	20,636.19	2,017.31	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00206R102	201812285003270 TC..	-665.000	AT&T INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	27.482902	-25,495.64	18,269.24	-7,226.40	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		002824100	201812285003160 TC..	-846.000	ABBOTT LABORATORIES 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	68.585898	-38,354.70	58,014.45	19,659.75	
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00817Y108	20181217A000250	-8,962.000	AETNA INC		12/14/2018	12/14/2018	12/14/2018	145.000000	-1,139,319.13	1,299,490.00	160,170.87	



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	S		008252108	201812285002800 TC...	-2,321.000	AFFILIATED MANAGERS GROUP INC 3237...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	94.778901	-406,966.03	219,955.76	-167,010.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00846U101	201812285002370 TC...	-5,644.000	AGILENT TECHNOLOGIES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	65.075000	-295,133.02	367,222.08	72,089.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00971T101	201812285003480 TC...	-455.000	AKAMAI TECHNOLOGIES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	60.283406	-31,491.34	27,424.04	-4,067.30
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		015271109	201812285004000 TC...	-43.000	ALEXANDRIA REAL ESTATE EQUITE 3237...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	112.230000	-4,908.14	4,825.39	-82.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		016255101	201812285003230 TC...	-743.000	ALIGN TECHNOLOGY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	205.662705	-124,800.26	152,797.97	27,997.71
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		018802108	201812285002410 TC...	-4,561.000	ALLIANT ENERGY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	41.455299	-183,322.86	189,029.55	5,706.69
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		020002101	201812285002660 TC...	-2,909.000	ALLSTATE CORP/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	80.171100	-229,770.10	233,185.60	3,415.50
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		02005N100	201812285002250 TC...	-12,794.000	ALLY FINANCIAL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	21.834000	-269,405.71	279,212.62	9,806.91
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		023135106	201812285003950 TC...	-66.000	AMAZON.COM INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	1,422.493181	-60,621.99	93,882.66	33,260.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		025916109	201812285003800 TC...	-171.000	AMERICAN EXPRESS CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	92.516725	-13,061.39	15,818.44	2,757.05
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		026874784	201812285003300 TC...	-629.000	AMERICAN INTERNATIONAL GROUP I 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	38.179507	-34,820.86	24,008.30	-10,812.56
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		030420103	201812285003330 TC...	-603.000	AMERICAN WATER WORKS CO INC 32370...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	88.187893	-49,696.54	53,170.57	3,474.03
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		031100100	201812285002450 TC...	-4,194.000	AMETEK INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	65.610300	-241,179.88	275,124.08	33,944.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		032095101	201812285003690 TC...	-282.000	AMPHENOL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	78.228511	-16,616.94	20,492.98	3,876.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		035710409	201812285002710 TC...	-2,598.000	ANNALY CAPITAL MANAGEMENT INC 3237...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	9.963999	-28,586.37	25,860.15	-2,726.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		03662Q105	201812285003220 TC...	-762.000	ANSYS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	140.380905	-79,877.47	106,961.23	27,083.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		036752103	201812285003260 TC...	-682.000	ANTHEM INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	255.060205	-113,699.64	173,941.97	60,242.33
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		03965L100	201812285002470 TC...	-3,974.000	ARCONIC INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	16.531300	-80,228.51	65,654.79	-14,573.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		052800109	201812285004160 TC...	-541.000	AUTOLIV INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	69.057707	-49,530.69	37,354.32	-12,176.37
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		053484101	201812285003940 TC...	-84.000	AVALONBAY COMMUNITIES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	170.133928	-14,928.11	14,290.22	-637.89
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		060605104	201812285002630 TC...	-3,108.000	BANK OF AMERICA CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	23.898500	-67,828.08	74,244.49	6,716.41
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		064058100	201812285002390 TC...	-5,278.000	BANK OF NEW YORK MELLON CORP/T 32...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	46.020799	-250,101.51	242,841.84	-7,259.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		075887109	201812285003700 TC...	-250.000	BECTON DICKINSON AND CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	216.952520	-47,256.76	54,234.92	6,978.16
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		084670702	201812285003680 TC...	-264.000	BERKSHIRE HATHAWAY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	194.236515	-44,267.97	51,275.13	7,007.16
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		086516101	201812285003190 TC...	-799.000	BEST BUY CO INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	51.103804	-27,006.89	40,823.41	13,816.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		09247X101	201812285003420 TC...	-506.000	BLACKROCK INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	379.200790	-219,644.62	191,868.04	-27,776.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		097023105	201812285003770 TC...	-194.000	BOEING CO/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	307.704793	-40,336.87	59,692.01	19,355.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		09857L108	201812285004080 TC...	-3.000	BOOKING HOLDINGS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	1,691.983333	-5,456.71	5,075.85	-380.86
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		099724106	201812285002380 TC...	-5,343.000	BORGWARNER INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.830299	-202,135.82	180,699.51	-21,436.31
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12503M108	201812285002750 TC...	-4,412.000	CBQE GLOBAL MARKETS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	93.954800	-267,347.49	226,591.91	-40,755.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12504L109	201812285002360 TC...	-6,303.000	CBRE GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	39.012200	-236,255.40	245,827.67	9,572.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12514G108	201812285003150 TC...	-932.000	CDW CORP/DE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	77.889903	-66,372.44	72,583.12	6,210.68
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12541W209	201812285003060 TC...	-1,221.000	CH ROBINSON WORLDWIDE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	82.145102	-89,953.97	100,285.65	10,331.68
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		125523100	201812285002780 TC...	-2,346.000	CIGNA CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	185.791999	-380,447.35	435,838.90	55,391.55
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		125561801	201812285004100 TC...	-3,902.000	CIT GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	37.225999	-147,091.57	145,214.94	-1,876.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		125896100	201812285002870 TC...	-2,102.000	CMS ENERGY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	48.690799	-94,484.69	102,325.70	7,841.01
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		126408103	201812285003080 TC...	-1,163.000	CSX CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	60.521496	-54,732.60	70,373.95	15,641.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		126650100	201812285002310 TC...	-7,788.000	CVS HEALTH CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	63.858299	-549,279.37	497,244.09	-152,035.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12673P105	201811055000080 PSS...	-19,980.000	CA INC C/DECL/ US12673P1057 1520675		11/5/2018	11/5/2018	11/5/2018	44.500000	-687,654.42	889,110.00	201,455.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		143658300	201812285004170 TC...	-779.000	CARNIVAL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	47.245802	-43,267.24	36,796.21	-6,471.03
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		149123101	201812285002970 TC...	-1,611.000	CATERPILLAR INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	122.906101	-155,306.41	197,983.04	42,676.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		150870103	201812285004180 TC...	-4,510.000	CELANESE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	87.120299	-368,332.30	392,862.34	24,530.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		15135B101	201812285002510 TC...	-3,673.000	CENTENE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	111.561600	-319,664.70	409,723.70	90,059.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		156782104	201812285002840 TC...	-2,229.000	CERNER CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	51.134800	-138,486.95	113,955.69	-24,531.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		156764100	201812285002690 TC...	-2,847.000	CHEVRON CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	106.400000	-322,650.71	281,610.66	-41,040.05



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	S		17275R102	20181228S003280 TC...	-656.000	CISCO SYSTEMS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	41.703399	-24,189.40	27,350.51	3,161.11
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		172906105	20181228S003620 TC...	-282.000	CINTAS CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	162.876808	-38,821.52	45,927.84	7,106.32
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		172967424	20181228S002520 TC...	-3,669.000	CITIGROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	50.856901	-221,546.44	186,554.85	-34,991.59
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		174610105	20181228S002220 TC...	-15,306.000	CITIZENS FINANCIAL GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	29.058699	-516,083.80	444,613.61	-71,470.19
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		177376100	20181228S003350 TC...	-569.000	CITRIX SYSTEMS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	100.530597	-46,310.53	57,195.47	10,884.94
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		192446102	20181228S002280 TC...	-5,888.000	COGNIZANT TECHNOLOGY SOLUTIONS 3...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	61.403299	-766,980.61	594,770.55	-172,210.06
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		194162103	20181228S003750 TC...	-198.000	COLGATE-PALMOLIVE CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	58.886313	-13,523.89	11,657.35	-1,866.54
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		20030N101	20181228S003090 TC...	-1,104.000	COMCAST CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.616503	-36,555.95	37,101.09	545.14
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		200340107	20181228S002550 TC...	-3,517.000	COMERICA INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	66.883400	-202,077.34	235,190.69	33,113.35
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		21036P108	20181228S002610 TC...	-3,165.000	CONSTELLATION BRANDS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	160.746300	-575,341.93	508,723.77	-66,618.16
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		219350105	20181228S002820 TC...	-2,276.000	CORNING INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	28.737297	-57,969.07	65,382.47	7,413.40
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		23331A109	20181228S002340 TC...	-6,631.000	DR HORTON INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.751399	-252,356.75	223,736.31	-28,620.44
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		23355L106	20181228S002950 TC...	-1,658.000	DXC TECHNOLOGY CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	52.019601	-145,900.49	86,230.79	-59,669.70
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		235851102	20181228S003580 TC...	-287.000	DANAHER CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	99.063693	-23,735.35	28,428.04	4,692.69
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		256677105	20181228S002940 TC...	-1,921.000	DOLLAR GENERAL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	104.658297	-190,900.53	201,026.76	10,126.23
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		256746108	20181228S002490 TC...	-3,785.000	DOLLAR TREE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	86.843299	-334,488.59	328,659.76	-5,828.83
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		277432100	20181228S002560 TC...	-3,409.000	EASTMAN CHEMICAL CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	70.517600	-303,494.82	240,357.28	-63,137.54
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		28176E108	20181228S003110 TC...	-1,042.000	EDWARDS LIFESCIENCES CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	146.148003	-132,005.00	152,273.82	20,268.82
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		29476L107	20181228S003980 TC...	-50.000	EQUITY RESIDENTIAL 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	64.640000	-3,316.18	3,231.45	-84.73
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		30040W108	20181228S002540 TC...	-3,573.000	EVERSOURCE ENERGY 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	63.910299	-212,405.61	228,312.80	15,907.19
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		30161N101	20181228S003120 TC...	-1,026.000	EXELON CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	44.296998	-39,587.68	45,437.86	5,850.18
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		302130109	20181228S002700 TC...	-2,611.000	EXPEDITORS INTERNATIONAL OF WA 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	65.438498	-135,482.41	170,831.58	35,349.17
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		30231G102	20181228S003380 TC...	-542.000	EXXON MOBIL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	67.311199	-46,476.56	36,476.77	-11,999.79
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		30303M102	20181228S002810 TC...	-2,288.000	FACEBOOK INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	132.085000	-341,685.15	302,183.67	-39,501.48
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		311900104	20181228S004250 TC...	-56.000	FASTENAL CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	51.056250	-2,453.34	2,858.55	405.21
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		31620M106	20181228S003710 TC...	-242.000	FIDELITY NATIONAL INFORMATION 32370...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	98.001611	-19,721.19	23,713.66	3,992.47
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		31620R303	20181228S002270 TC...	-10,557.000	FIDELITY NATIONAL FINANCIAL IN 323704...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	30.647799	-323,334.78	323,439.04	104.26
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		316773100	20181228S002200 TC...	-16,421.000	FIFTH THIRD BANCORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	23.204100	-460,763.07	427,252.96	-33,510.11
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		337738108	20181228S003250 TC...	-693.000	FISERV INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	71.354502	-42,844.67	49,441.09	6,596.42
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		337932107	20181228S004210 TC...	-529.000	FIRSTENERGY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	36.312798	-29,367.34	30,094.62	727.28
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		345370860	20181228S003650 TC...	-272.000	FORD MOTOR CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	7.612610	-3,070.69	2,067.88	-1,002.81
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		354613101	20181228S004260 TC...	-31.000	FRANKLIN RESOURCES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	28.841290	-1,077.50	893.75	-183.75
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		356710857	20181228S002190 TC...	-24,319.000	FREEMPORT-MCMORAN INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	10.337800	-364,881.51	251,158.50	-133,723.01
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		363576109	20181228S003170 TC...	-532.000	ARTHUR J GALLAGHER & CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	70.562800	-42,812.92	58,699.16	15,886.24
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		366505105	20181228S003520 TC...	-390.000	GARRETT MOTION INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	12.054589	-5,354.43	4,697.32	-657.11
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		369550108	20181228S002760 TC...	-2,354.000	GENERAL DYNAMICS CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	152.022298	-406,320.97	357,832.29	-48,488.68
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		370334104	20181228S003990 TC...	-49.000	GENERAL MILLS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	38.305102	-2,963.29	1,876.43	-1,086.86
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		37045V100	20181228S002230 TC...	-13,554.000	GENERAL MOTORS CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	32.745999	-535,614.70	443,697.97	-91,916.73
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		381416104	20181228S003030 TC...	-1,398.000	GOLDMAN SACHS GROUP INC/THE 32370...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	161.364198	-271,249.25	225,570.23	-45,679.02
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		384802104	20181228S004110 TC...	-352.000	VW GRAINGER INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	277.603011	-81,045.43	97,711.46	16,666.03
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		40434L105	20181228S002880 TC...	-2,091.000	HP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	20.031999	-34,846.71	41,865.45	7,018.74
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		416515104	20181228S002730 TC...	-2,473.000	HARTFORD FINANCIAL SERVICES GR 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	42.846599	-118,884.64	105,933.53	-12,951.11
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		427866108	20181228S003000 TC...	-1,458.000	HERSHEY CO/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	105.128401	-154,725.06	153,260.63	-1,464.43
KR2F10110002	KR2F10110002	KRS		INTERNAL EQUITY	S		42824C109	20181228S002980 TC...	-1,497.000	HEWLETT PACKARD ENTERPRISE CO 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	12.727501	-22,113.53	19,037.85	-3,075.68



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	S		43300A203	201812285002740 TC..	-2,472.000	HILTON WORLDWIDE HOLDINGS INC 3237..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	68.735000	-158,890.71	169,885.99	10,995.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		436440101	201812285002850 TC..	-2,162.000	HOLOGIC INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	39.574898	-85,176.59	85,538.19	361.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		437076102	201812285003870 TC..	-137.000	HOME DEPOT INC/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	165.509635	-23,464.34	22,673.15	-791.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		444859102	201812285003070 TC..	-1,208.000	HUMANA INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	278.737897	-273,644.70	336,698.92	63,054.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		446413106	201812285003450 TC..	-473.000	HUNTINGTON INGALLS INDUSTRIES 3237..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	184.138794	-95,930.58	87,091.78	-8,838.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		44919P508	201812285003730 TC..	-218.000	IAC/INTERACTIVECORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	177.620183	-33,399.08	38,718.51	5,319.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		45168D104	201812285003610 TC..	-284.000	IDEXX LABORATORIES INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	183.318098	-41,571.19	52,058.82	10,487.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		452308109	201812285003910 TC..	-113.000	ILLINOIS TOOL WORKS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	122.688407	-13,311.01	13,862.47	551.46
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		45866F104	201812285003130 TC..	-1,019.000	INTERCONTINENTAL EXCHANGE INC 3237..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	72.629401	-57,908.71	73,998.20	16,089.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		459200101	201812285004010 TC..	-42.000	INTERNATIONAL BUSINESS MACHINE 323..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	110.930000	-6,405.76	4,658.57	-1,747.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		459506101	201812285004230 TC..	-142.000	INTERNATIONAL FLAVORS & FRAGRA 323..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	128.941830	-19,386.86	18,308.08	-1,078.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		461202103	201812285003740 TC..	-201.000	INTUIT INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	189.981094	-28,279.70	38,183.69	9,903.99
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		46120E602	201812285003640 TC..	-275.000	INTUITIVE SURGICAL INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	456.542909	-68,759.32	125,544.91	56,785.59
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		46266C105	201812285002910 TC..	-1,998.000	IQVIA HOLDINGS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	109.939499	-174,600.04	219,636.28	45,036.24
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		478160104	201812285003960 TC..	-141.000	JOHNSON & JOHNSON 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	124.129787	-18,568.20	17,500.66	-1,067.54
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		482480100	201812285003960 TC..	-63.000	KLA-TENCOR CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	86.234126	-5,301.72	5,432.04	130.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		485170302	201812285004200 TC..	-2,864.000	KANSAS CITY SOUTHERN 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	94.080609	-287,917.38	269,430.44	-18,486.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		49271V100	201812285004190 TC..	-12,930.000	KEURIG DR PEPPER INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	25.148500	-424,597.41	325,036.58	-99,560.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		49456B101	201812285003530 TC..	-386.000	KINDER MORGAN INCIDE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	15.255310	-6,890.56	5,884.61	-1,005.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		500754106	201812285003930 TC..	-102.000	KRAFT HEINZ CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	43.029803	-7,123.98	4,387.96	-2,736.02
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		512807108	201812285002930 TC..	-2,271.000	LAM RESEARCH CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	130.373998	-275,986.68	296,052.79	20,066.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		517834107	201812285002320 TC..	-7,660.000	LAS VEGAS SANDS CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	50.241699	-588,246.64	384,769.81	-203,476.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		521865204	201812285003010 TC..	-1,438.000	LEAR CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	118.425598	-218,230.70	170,279.41	-47,951.29
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		534187109	201812285002570 TC..	-3,379.000	LINCOLN NATIONAL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	50.173299	-201,286.24	169,499.58	-31,786.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		540424108	201812285003590 TC..	-286.000	LOEWS CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	43.996713	-12,405.60	12,880.03	174.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		55616P104	201812285004120 TC..	-2,844.000	MACY'S INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	29.066698	-97,098.18	82,636.17	-14,462.01
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		56585A102	201812285002260 TC..	-11,298.000	MARATHON PETROLEUM CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	57.845700	-634,617.63	653,419.24	18,801.61
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		570535104	201812285004040 TC..	-22.000	MARKEL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	989.793181	-21,727.12	21,774.94	47.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		571748102	201812285003540 TC..	-353.000	MARSH & MCLENNAN COS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	77.052096	-25,192.93	27,195.50	2,002.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		57636Q104	201812285002890 TC..	-2,023.000	MASTERCARD INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	182.997701	-275,999.40	370,179.30	90,179.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		57772K101	201812285004090 TC..	-3,305.000	MAXIM INTEGRATED PRODUCTS INC 3237..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	49.082199	-160,018.07	162,181.51	2,163.44
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		592688105	201812285003920 TC..	-106.000	METTLER-TOLEDO INTERNATIONAL I 3237..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	553.202830	-42,862.93	58,637.67	15,754.74
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		594918104	201812285003500 TC..	-423.000	MICROSOFT CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	98.202505	-29,775.29	41,534.88	11,759.59
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		595112103	201812285002300 TC..	-8,535.000	MICRON TECHNOLOGY INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	31.170299	-245,083.02	265,949.70	20,866.68
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		59522J103	201812285003370 TC..	-559.000	MID-AMERICA APARTMENT COMMUNIT 32..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	93.990304	-53,348.73	52,198.91	-1,149.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		60871R209	201812285003720 TC..	-226.000	MOLSON COORS BREWING CO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	55.338584	-21,316.29	12,504.09	-8,812.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		609207105	201812285003440 TC..	-475.000	MONDELEZ INTERNATIONAL INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	39.806800	-20,545.90	18,903.23	-1,642.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		61174X109	201812285002290 TC..	-5,533.000	MONSTER BEVERAGE CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	48.493999	-570,011.41	462,191.96	-107,819.45
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		617446448	201812285002430 TC..	-4,398.000	MORGAN STANLEY 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	38.936600	-181,753.86	171,195.96	-10,556.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		620076307	201812285003100 TC..	-1,074.000	MOTOROLA SOLUTIONS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	110.230800	-80,407.51	118,375.60	37,968.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		629447105	201812285004030 TC..	-28.000	NVR INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	2,397.462142	-84,188.65	67,127.78	-17,061.07
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		631103108	201812285003670 TC..	-266.000	NASDAQ INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	78.919398	-18,436.61	20,889.62	2,553.01
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		640268108	201812285004240 TC..	-358.000	NEKTAR THERAPEUTICS 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	31.741508	-17,240.24	11,359.73	-5,880.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		641100104	201812285002420 TC..	-4,526.000	NETAPP INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	57.705399	-139,681.10	261,125.98	121,444.88



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KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		651639106	201812285002240 TC...	-12,980.000	NEWMONT MINING CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	34.529100	-519,449.01	448,052.09	-71,396.92
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		65339F101	201812285003900 TC...	-115.000	NEXTERA ENERGY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	169.556000	-16,638.36	19,497.53	2,859.17
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		654106103	201812285002930 TC...	-1,650.000	NIKE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	72.140400	-135,574.83	133,439.50	-2,135.33
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		655844108	201812285003780 TC...	-187.000	NORFOLK SOUTHERN CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	145.422780	-21,889.90	27,191.83	5,301.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		666807102	201812285002720 TC...	-2,501.000	NORTHROP GRUMMAN CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	233.918000	-657,021.82	584,996.30	-72,025.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		67066G104	201812285002860 TC...	-2,140.000	NVIDIA CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	127.978200	-298,090.67	273,848.38	-24,242.29
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		693475105	201812285002990 TC...	-1,480.000	PNC FINANCIAL SERVICES GROUP I 3237...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	113.835200	-170,755.31	168,459.10	-2,296.21
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		693506107	201812285003840 TC...	-153.000	PPG INDUSTRIES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	99.366013	-16,885.96	15,201.27	-1,684.69
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		693656100	201812285002770 TC...	-2,350.000	PVH CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	90.264200	-257,401.82	212,094.61	-45,307.21
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		695156109	201812285003040 TC...	-1,346.000	PACKAGING CORP OF AMERICA 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	82.076500	-157,155.77	110,460.07	-46,695.70
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		704326107	201812285003430 TC...	-484.000	PAYCHEX INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	63.561694	-30,549.23	30,758.62	209.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		713448108	201812285003600 TC...	-266.000	PEPSICO INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	108.120699	-30,748.32	30,919.25	170.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		742718109	201812285003570 TC...	-308.000	PROCTER & GAMBLE CO/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	89.830000	-25,270.55	27,664.20	2,393.65
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		743315103	201812285002960 TC...	-1,658.000	PROGRESSIVE CORP/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	58.767297	-60,498.05	97,418.33	36,920.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74340W103	201812285004050 TC...	-22.000	PROLOGIS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	56.940000	-1,277.66	1,252.44	-25.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		744320102	201812285004060 TC...	-14.000	PRUDENTIAL FINANCIAL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	79.576428	-1,295.41	1,113.91	-181.50
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74834L100	201812285004070 TC...	-7.000	QUEST DIAGNOSTICS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	81.328571	-605.80	569.22	-36.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		754730109	201812285002600 TC...	-3,228.000	RAYMOND JAMES FINANCIAL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	72.903698	-250,084.73	235,297.80	-14,786.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		755111507	201812285002480 TC...	-3,944.000	RAYTHEON CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	150.887500	-667,041.38	595,053.12	-71,988.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		7591EP100	201812285002210 TC...	-15,936.000	REGIONS FINANCIAL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	13.188699	-201,067.91	210,013.02	8,945.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		761152107	201812285002680 TC...	-2,693.000	RESMED INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	108.133200	-182,179.71	291,171.99	108,992.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		76118Y104	201812285003290 TC...	-650.000	RESIDEO TECHNOLOGIES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	19.974107	-14,897.88	12,976.50	-1,921.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		773903109	201812285003880 TC...	-128.000	ROCKWELL AUTOMATION INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	147.689921	-16,972.44	18,902.78	1,930.34
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		778296103	201812285002580 TC...	-3,270.000	ROSS STORES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	79.951700	-263,419.27	261,405.96	-2,013.31
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		79466L302	201812285002590 TC...	-3,261.000	SALESFORCE.COM INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	129.808000	-366,196.38	423,265.77	37,069.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		8121K100	201812285004150 TC...	-1,419.000	SEALED AIR CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.682198	-64,548.56	47,780.22	-16,768.34
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		829688103	201812285004130 TC...	-13,702.000	SIRIUS XM HOLDINGS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	5.568600	-60,010.05	76,162.94	16,152.89
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		854502101	201812285003820 TC...	-167.000	STANLEY BLACK & DECKER INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	116.934790	-20,579.81	19,526.18	-1,053.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		857747103	201812285002440 TC...	-4,288.000	STATE STREET CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	61.788099	-374,766.30	264,901.04	-109,865.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		871607107	201812285003200 TC...	-785.000	SYNOPSIS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	81.537503	-53,133.43	63,998.25	10,864.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		87612E106	201812285002790 TC...	-2,346.000	TARGET CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	63.317600	-165,233.38	148,517.69	-16,715.69
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		883556102	201812285003760 TC...	-198.000	THERMO FISHER SCIENTIFIC INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	216.292676	-35,507.43	42,823.41	7,315.98
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		88579Y101	201812285003970 TC...	-57.000	3M CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	185.787543	-10,481.53	10,589.18	107.65
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		886547108	201812285003340 TC...	-592.000	TIFFANY & CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	77.305000	-46,551.71	45,758.04	-2,793.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		891027104	201812285003050 TC...	-1,322.000	TORCHMARK CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	72.990400	-103,565.55	96,478.83	-7,106.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		891906109	201812285003020 TC...	-1,410.000	TOTAL SYSTEM SERVICES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	78.181602	-89,528.79	110,220.52	20,691.73
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		892356106	201812285003310 TC...	-615.000	TRACTOR SUPPLY CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	82.246195	-47,849.58	50,574.60	2,725.02
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		90130A101	201812285002460 TC...	-4,079.000	TWENTY-FIRST CENTURY FOX INC 32370...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	47.450600	-162,768.78	193,507.69	30,738.91
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		902494103	201812285002330 TC...	-6,677.000	TYSON FOODS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	51.722899	-453,143.53	345,282.54	-107,860.99
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		902653104	201812285003210 TC...	-771.000	UDR INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	38.845797	-28,635.05	29,942.01	1,306.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		902973304	201812285003790 TC...	-174.000	US BANCORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	44.987816	-8,332.66	7,826.03	-506.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		907818108	201812285003360 TC...	-568.000	UNION PACIFIC CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	133.717095	-66,362.36	75,944.64	9,582.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		91324P102	201812285003660 TC...	-272.000	UNITEDHEALTH GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	238.999007	-42,441.67	65,004.16	22,562.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		918204108	201812285004020 TC...	-40.000	VF CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	68.777250	-3,186.86	2,750.65	-436.21
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92220P105	201812285003550 TC...	-345.000	VARIAN MEDICAL SYSTEMS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	108.652000	-28,182.45	37,481.00	9,298.55
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92336X109	201812285004220 TC...	-6,776.000	VEONEER INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	24.752600	-227,938.53	167,653.67	-60,284.86



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	S		92343E102	20181228S003320 TC..	-615.000	VERISIGN INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	143.869495	-68,473.98	88,472.43	19,998.45
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92345Y106	20181228S002900 TC..	-1,999.000	VERISK ANALYTICS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	106.722001	-180,517.57	213,314.51	32,796.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92826C839	20181228S003630 TC..	-280.000	VISA INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	128.101107	-28,717.09	35,865.04	7,147.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		931142103	20181228S002920 TC..	-1,980.000	WALMART INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	89.309202	-159,114.10	176,810.12	17,696.02
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		94106L109	20181228S003410 TC..	-515.000	WASTE MANAGEMENT INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	86.266194	-36,551.06	44,422.39	7,871.33
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		941848103	20181228S003180 TC..	-615.000	WATERS CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	181.350196	-125,022.89	147,790.33	22,767.44
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		96145D105	20181228S002620 TC..	-3,160.000	WESTROCK CO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	36.814699	-166,636.20	116,301.33	-50,334.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		981558109	20181228S002670 TC..	-2,769.000	WORLDPAY INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	74.395698	-183,208.18	205,971.32	22,763.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		983134107	20181228S003240 TC..	-729.000	WYNN RESORTS LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	95.606899	-84,897.83	69,689.23	-15,208.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		988498101	20181228S003510 TC..	-420.000	YUM! BRANDS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	89.738595	-27,793.09	37,685.52	9,892.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98956P102	20181228S003830 TC..	-165.000	ZIMMER BIOMET HOLDINGS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	99.891575	-19,797.35	16,480.24	-3,317.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98978V103	20181228S003400 TC..	-535.000	ZOETIS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	82.416803	-28,995.02	44,087.06	15,092.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G0177J108	20181228S003850 TC..	-148.000	ALLERGAN PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	129.825608	-31,191.84	19,212.46	-11,979.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G02602103	20181228S003390 TC..	-517.000	AMDOCS LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	57.408704	-30,516.15	29,674.74	-841.41
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G0450A105	20181228S002350 TC..	-6,624.000	ARCH CAPITAL GROUP LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	25.922199	-160,134.93	171,640.17	11,505.24
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G1151C101	20181228S003910 TC..	-169.000	ACCENTURE PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	137.125029	-25,331.21	23,172.13	-2,159.08
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G16249107	20181228S004140 TC..	-4,767.000	BROOKFIELD PROPERTY PARTNERS L 32..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	15.299200	-94,791.80	72,882.67	-21,909.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G16962105	20181228S003140 TC..	-935.000	BUNGE LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	52.517101	-62,057.03	49,093.50	-12,963.53
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G29183103	20181228S003560 TC..	-323.000	EATON CORP PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	67.487708	-23,133.83	21,795.01	-1,338.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G3223R108	20181228S003470 TC..	-461.000	EVEREST RE GROUP LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	210.295509	-92,544.86	96,940.35	4,395.47
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G5494J103	20181228S002530 TC..	-3,604.000	LINDE PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	152.591600	-479,523.19	549,896.94	70,373.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G66721104	20181228S002500 TC..	-3,680.000	NORWEGIAN CRUISE LINE HOLDINGS 323..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	40.794399	-187,039.69	150,084.63	-36,955.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G7945M107	20181228S003490 TC..	-444.000	SEAGATE TECHNOLOGY PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	37.614391	-21,732.18	16,696.13	-5,036.05
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G96629103	20181228S003890 TC..	-118.000	WILLIS TOWERS WATSON PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	148.660169	-15,261.64	17,540.49	2,278.85
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		H84989104	20181228S002640 TC..	-3,081.000	TE CONNECTIVITY LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	73.169100	-232,264.14	225,400.25	-6,863.89
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		NS3745100	20181228S002650 TC..	-2,916.000	LYONDELLBASELL INDUSTRIES NV 32370..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	81.381399	-325,472.84	237,275.91	-88,196.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		V7780T103	20181228S002400 TC..	-4,943.000	ROYAL CARIBBEAN CRUISES LTD 32370..	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	92.386200	-464,166.69	456,609.62	-7,557.07



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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						23,270,681...							40,457,185.60	5,215,089.23	5,772,404.40
BOOK VALUE ADJUSTMENTS						0.000							3,056.14	0.00	0.00
U.S. DOLLAR						0.000							3,056.14	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	AVG		222070203	20181016A000080	0.000	COTY INC RETURN OF CAPITAL ADJUSTM...		9/1/2018	3/15/2018	10/16/2018	0.000000	3,056.14	0.00	0.00
CLASS ACTIONS						0.000							442,999.13	442,999.13	442,999.13
U.S. DOLLAR						0.000							442,999.13	442,999.13	442,999.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	201810245000050 000...	0.000	3-14-CV-00682-JAGGENWORTH FINA NCI...		10/24/2018	10/24/2018		0.000000	55.28	55.28	55.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	201811025000160 000...	0.000	05-2367 (SRC) (CLW)MERCK & CO INC. SE...		11/2/2018	11/2/2018		0.000000	381,288.83	381,288.83	381,288.83
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	201811065000060 000...	0.000	11 Civ.4665 (PGG)AVON PRODUCTS , INC. ...		11/6/2018	11/6/2018		0.000000	5,215.39	5,215.39	5,215.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	201812245000030 000...	0.000	1-12-CV-03852-GBDJPMORGAN CHAS E & ...		12/24/2018	12/24/2018		0.000000	667.02	667.02	667.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	201812315000360 000...	0.000	1-14-cv-02392-AKHGENWORTH FINA NCI...		12/31/2018	12/31/2018		0.000000	48.74	48.74	48.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	201812315000410 31D...	0.000	MERCK AND CO. 5/20/99 - 01/28/ 05 CLASS...		12/31/2018	12/31/2018		0.000000	55,723.87	55,723.87	55,723.87
CORPORATE ACTIONS						24,798.390							3,752,705.25	4,026,346.96	3,752,705.25
U.S. DOLLAR						24,798.390							3,752,705.25	4,026,346.96	3,752,705.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		00817Y108	20181129F000240	-14,168.000	DELIVER SHARES FOR 126650100 AETNA...		11/29/2018	11/29/2018	11/29/2018	0.000000	-865,799.20	0.00	-865,799.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	SWC		00817Y108	20181129F000240	14,168.000	AETNA INC		11/29/2018	11/29/2018	11/29/2018	0.000000	865,799.20	0.00	865,799.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		00817Y108	20181220A000130	-14,168.000	DELIVER SHARES FOR 126650100 AETNA...		11/29/2018	11/29/2018	11/29/2018	0.000000	-865,799.20	0.00	-865,799.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		00817Y108	20181220A000140	0.000	CASH STOCK MERGER AETNA INC		12/14/2018	12/14/2018		0.000000	2,054,360.00	2,054,360.00	2,054,360.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		03349M105	20181008A000190	0.000	CASH AND STOCK ANDEAVOR		10/5/2018	10/5/2018		0.000000	117,230.14	117,230.14	117,230.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		03349M105	20181008F000020	-732.000	STOCK AND CASH MERGER TO 56585A1...		10/1/2018	10/1/2018	10/1/2018	0.000000	-39,533.67	0.00	-39,533.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		03349M105	20181008F000030	-56.000	STOCK AND CASH MERGER TO 56585A1...		10/1/2018	10/1/2018	10/1/2018	0.000000	-5,184.74	0.00	-5,184.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		03349M105	20181008F000050	-129.000	STOCK AND CASH MERGER TO 56585A1...		10/1/2018	10/1/2018	10/1/2018	0.000000	-6,967.00	0.00	-6,967.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		03349M105	20181008F000070	-447.000	STOCK AND CASH MERGER TO 56585A1...		10/1/2018	10/1/2018	10/1/2018	0.000000	-24,141.46	0.00	-24,141.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		03349M105	20181008F000090	-400.000	STOCK AND CASH MERGER TO 56585A1...		10/1/2018	10/1/2018	10/1/2018	0.000000	-21,603.10	0.00	-21,603.10
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		03349M105	20181008F000110	-1,911.000	STOCK AND CASH MERGER TO 56585A1...		10/1/2018	10/1/2018	10/1/2018	0.000000	-103,208.80	0.00	-103,208.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		03349M105	20181008F000130	-2,188.000	STOCK AND CASH MERGER TO 56585A1...		10/1/2018	10/1/2018	10/1/2018	0.000000	-118,168.94	0.00	-118,168.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		03349M105	20181008F000150	-18.000	STOCK AND CASH MERGER TO 56585A1...		10/1/2018	10/1/2018	10/1/2018	0.000000	-972.14	0.00	-972.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		125509109	20181221F000100	-10,541.000	CIGNA HOLDING CO MERGER EFFECTIVE...		12/21/2018	12/21/2018	12/21/2018	0.000000	-724,880.34	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		125523100	20181221F000110	3,868.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	265,993.46	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		125523100	20181221F000120	263.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	18,065.90	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		125523100	20181221F000130	39.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	2,681.93	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		125523100	20181221F000140	936.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	64,366.56	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		125523100	20181221F000150	837.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	57,558.57	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		125523100	20181221F000160	125.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	8,595.96	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		125523100	20181221F000170	4,088.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	261,122.36	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		125523100	20181221F000180	82.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	5,638.95	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		125523100	20181221F000190	90.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	6,189.09	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		125523100	20181221F000200	36.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	2,475.63	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	MM		125523100	20181221F000210	177.000	CIGNA CORP MERGER EFFECTIVE 21-D...		12/21/2018	12/21/2018	12/21/2018	0.000000	12,171.93	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000250	1,696.011	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	302,805.80	0.00	302,805.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000270	11.196	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	1,998.93	0.00	1,998.93
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000290	76.184	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	13,601.89	0.00	13,601.89
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000310	181.333	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	32,375.19	0.00	32,375.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000330	597.547	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	106,686.04	0.00	106,686.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000350	534.750	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	95,474.27	0.00	95,474.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000370	84.703	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	15,122.87	0.00	15,122.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000390	2,612.656	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	466,463.60	0.00	466,463.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000410	10.466	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	1,868.60	0.00	1,868.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000420	22.636	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	4,041.43	0.00	4,041.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		125523100	20181221F000430	99.794	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	17,817.22	0.00	17,817.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000250	4,119.463	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	332,399.44	0.00	332,399.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000260	299.095	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	24,133.94	0.00	24,133.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000270	0.838	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	67.60	0.00	67.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000280	1,060.655	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	85,584.24	0.00	85,584.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000290	949.227	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	76,593.16	0.00	76,593.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000300	139.075	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	11,221.95	0.00	11,221.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000310	4,637.223	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	374,177.52	0.00	374,177.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000320	195.207	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	15,751.29	0.00	15,751.29
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000330	86.293	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	6,963.01	0.00	6,963.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000340	61.159	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	4,934.95	0.00	4,934.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000350	87.131	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	7,030.62	0.00	7,030.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000360	34.350	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	2,771.69	0.00	2,771.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		126650100	20181129F000370	200.234	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	16,156.90	0.00	16,156.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	MBV		26884L109	20181113F000090	0.000	EQT CORP NON TAXABLE DIST COS		11/13/2018	11/13/2018	11/12/2018	0.000000	-264,058.87	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000100	640.000	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	18,790.88	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000110	26.400	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	775.12	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000120	52.000	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	1,526.76	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000130	97.600	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	2,865.61	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000140	45.600	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	1,338.85	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000150	20.000	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	587.21	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000160	49.600	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	1,456.29	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000170	124.800	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	3,664.22	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000180	17.600	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	516.75	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000190	443.200	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	13,012.69	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000200	396.800	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	11,650.35	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000210	63.200	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	1,855.60	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000220	1,936.800	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	56,865.91	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		294600101	20181113F000230	545.600	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	16,019.23	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000240	152.800	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	4,486.32	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000250	38.400	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	1,127.45	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000260	3,564.800	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	104,665.22	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000270	16.800	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	493.26	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000280	334.400	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	9,818.24	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		294600101	20181113F000290	427.200	EQUITRANS MIDSTREAM CORP NON TAX..		11/13/2018	11/13/2018	11/12/2018	0.000000	12,542.91	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000220	-6,968.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-344,781.83	0.00	-344,781.83
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000230	-46.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-2,276.11	0.00	-2,276.11
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000240	-313.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-15,487.47	0.00	-15,487.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000260	-745.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-36,863.16	0.00	-36,863.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000280	-2,455.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-121,475.23	0.00	-121,475.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000300	-2,197.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-108,709.20	0.00	-108,709.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000320	-348.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-17,219.30	0.00	-17,219.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000340	-10,734.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-531,126.31	0.00	-531,126.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000360	-43.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-2,127.67	0.00	-2,127.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000380	-93.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-4,601.71	0.00	-4,601.71
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		30219G108	20181221F000400	-410.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-20,287.11	0.00	-20,287.11
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		30219G108	20181226A005110	0.000	CASH AND STOCK MERGER EXPRESS SC..		12/24/2018	12/24/2018		0.000000	1,187,160.00	1,187,160.00	1,187,160.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000360	1,154.300	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	7,302.54	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000370	21.400	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	135.38	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000380	20.700	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	130.96	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000390	30.800	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	194.85	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000400	9.900	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	62.63	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000410	79.900	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	505.48	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000420	9.800	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	62.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000430	284.000	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	1,796.69	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000440	254.100	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	1,607.53	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000450	1,223.200	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	7,738.43	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000460	20.800	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	131.59	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000470	29.800	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	188.53	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000480	6.700	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	42.39	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		366505105	20181001F000490	17.000	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	107.55	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MBV		438516106	20181001F000350	0.000	HONEYWELL INTERNATIONAL INC NON T..		10/1/2018	10/1/2018	10/1/2018	0.000000	-20,006.55	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MBV		438516106	20181029F000050	0.000	HONEYWELL INTERNATIONAL INC NON T..		10/29/2018	10/29/2018	10/29/2018	0.000000	-55,665.14	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		56585A102	20181008F000040	1,190.855	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	39,533.67	0.00	39,533.67



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		56585A102	20181008F000060	156.178	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	5,184.74	0.00	5,184.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		56585A102	20181008F000080	209.864	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	6,967.00	0.00	6,967.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		56585A102	20181008F000100	727.203	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	24,141.46	0.00	24,141.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		56585A102	20181008F000120	650.741	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	21,603.10	0.00	21,603.10
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		56585A102	20181008F000140	3,108.913	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	103,208.80	0.00	103,208.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		56585A102	20181008F000160	3,559.551	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	118,168.94	0.00	118,168.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		56585A102	20181008F000170	29.283	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	972.14	0.00	972.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000400	-4,703.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-279,858.54	0.00	-279,858.54
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000410	-65.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-3,867.92	0.00	-3,867.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000420	-26.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-1,547.17	0.00	-1,547.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000430	-58.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-3,451.37	0.00	-3,451.37
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000440	-28.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-1,666.18	0.00	-1,666.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000450	-295.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-17,554.38	0.00	-17,554.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000460	-1,040.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-61,886.64	0.00	-61,886.64
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000470	-932.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-55,459.95	0.00	-55,459.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000480	-6.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-357.04	0.00	-357.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000490	-4,521.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-269,028.38	0.00	-269,028.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000500	-122.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-7,259.78	0.00	-7,259.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000510	-89.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-5,296.07	0.00	-5,296.07
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000520	-48.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-2,856.31	0.00	-2,856.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000530	-104.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-6,188.66	0.00	-6,188.66
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000540	-68.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-4,046.43	0.00	-4,046.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000550	-96.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-5,712.61	0.00	-5,712.61
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		74005P104	20181031F000560	-45.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-2,677.79	0.00	-2,677.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000060	1,923.833	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	20,318.20	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000070	35.667	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	376.69	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000080	34.500	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	364.37	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000090	51.333	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	542.15	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000100	16.500	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	174.26	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000110	133.167	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	1,406.41	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000120	16.333	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	172.50	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000130	473.333	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	4,999.02	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000140	423.500	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	4,472.71	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000150	2,038.667	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	21,530.99	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000160	34.667	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	366.13	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000170	49.667	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	524.54	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000180	11.167	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	117.93	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		76118Y104	20181029F000190	28.333	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	299.24	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		774341101	20181127F000050	-7,119.000	DELIVER SHARES FOR 913017109 ROCK..		11/27/2018	11/27/2018	11/27/2018	0.000000	-549,302.16	0.00	-549,302.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		774341101	20181130A000370	0.000	CASH AND STOCK MERGER ROCKWELL C..		11/29/2018	11/29/2018		0.000000	653,216.67	653,216.67	653,216.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		774341101	20181219A000100	0.000	CASH AND SHARE MERGER ROCKWELL C..		11/28/2018	11/28/2018		0.000000	11,199.60	11,199.60	11,199.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		775711104	20181211F000130	2,126.500	ROLLINS INC STOCK SPLIT 150%		12/11/2018	12/11/2018	12/10/2018	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		872540109	20181107F000050	10,136.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		872540109	20181107F000060	235.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		872540109	20181107F000070	696.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		872540109	20181107F000080	2,450.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		872540109	20181107F000090	2,192.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		872540109	20181107F000100	10,626.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		872540109	20181107F000110	289.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		872540109	20181107F000120	80.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000060	515.594	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	63,763.45	0.00	63,763.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000070	18.763	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	2,320.36	0.00	2,320.36
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000080	27.769	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	3,434.13	0.00	3,434.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000090	50.659	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	6,264.96	0.00	6,264.96
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000100	179.370	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	22,182.63	0.00	22,182.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000110	160.982	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	19,908.67	0.00	19,908.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000120	13.134	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	1,624.24	0.00	1,624.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000130	782.772	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	96,805.35	0.00	96,805.35
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000140	10.507	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	1,299.40	0.00	1,299.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000150	22.140	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	2,738.02	0.00	2,738.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000160	758.380	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	93,788.88	0.00	93,788.88
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000170	25.517	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	3,155.69	0.00	3,155.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000180	27.769	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	3,434.13	0.00	3,434.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000190	23.266	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	2,877.24	0.00	2,877.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000200	9.757	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	1,206.59	0.00	1,206.59
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		913017109	20181127F000210	45.030	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	5,568.86	0.00	5,568.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		G16249107	20181010A000140	0.000	ROCA BROOKFIELD PROPERTY PARTNER..		9/28/2018	9/28/2018		0.000000	3,180.55	3,180.55	3,180.55
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000230	4,703.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	279,858.54	0.00	279,858.54
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000240	65.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	3,867.92	0.00	3,867.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000250	26.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	1,547.17	0.00	1,547.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000260	58.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	3,451.37	0.00	3,451.37
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000270	28.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	1,666.18	0.00	1,666.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000280	295.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	17,554.38	0.00	17,554.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000290	1,040.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	61,886.64	0.00	61,886.64
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000300	932.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	55,459.95	0.00	55,459.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000310	6.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	357.04	0.00	357.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000320	4,521.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	269,028.38	0.00	269,028.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000330	122.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	7,259.78	0.00	7,259.78



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		G5494J103	20181031F000340	89.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	5,296.07	0.00	5,296.07
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000350	48.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	2,856.31	0.00	2,856.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000360	104.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	6,188.66	0.00	6,188.66
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000370	68.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	4,046.43	0.00	4,046.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000380	96.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	5,712.61	0.00	5,712.61
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000390	45.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	2,677.79	0.00	2,677.79
DIVIDEND ACCRUALS						11,393,363...							0.00	5,153,726.30	0.00
U.S. DOLLAR						11,393,363...							0.00	5,153,726.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		001055102	20181120P000020	33,257.000	AFLAC INC CASH DIVIDEND 026%		11/20/2018	11/20/2018	12/3/2018	0.000000	0.00	8,646.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00130H105	20181031P000020	28,178.000	AES CORP/VA CASH DIVIDEND 013%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	3,663.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00206R102	20181009P000010	309,251.000	AT&T INC CASH DIVIDEND 050%		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	154,625.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		002824100	20181012P000010	74,707.000	ABBOTT LABORATORIES CASH DIVIDEND ..		10/12/2018	10/12/2018	11/15/2018	0.000000	0.00	20,917.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00287Y109	20181012P000020	64,485.000	ABBVIE INC CASH DIVIDEND 096%		10/12/2018	10/12/2018	11/15/2018	0.000000	0.00	61,905.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00751Y106	20181220P000020	3,209.000	ADVANCE AUTO PARTS INC CASH DIVIDE..		12/20/2018	12/20/2018	1/4/2019	0.000000	0.00	192.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00817Y108	20181023P000010	13,929.000	AETNA INC CASH DIVIDEND 050%		10/23/2018	10/23/2018	11/1/2018	0.000000	0.00	6,964.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		008252108	20181107P000010	2,275.000	AFFILIATED MANAGERS GROUP INC CAS..		11/7/2018	11/7/2018	11/21/2018	0.000000	0.00	682.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00846U101	20181001P000010	13,575.000	AGILENT TECHNOLOGIES INC CASH DIVL.		10/1/2018	10/1/2018	10/24/2018	0.000000	0.00	2,022.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00846U101	20181228P000020	13,866.000	AGILENT TECHNOLOGIES INC CASH DIVL.		12/28/2018	12/28/2018	1/23/2019	0.000000	0.00	2,274.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		009158106	20181231P000010	9,549.000	AIR PRODUCTS & CHEMICALS INC CASH ..		12/31/2018	12/31/2018	2/11/2019	0.000000	0.00	10,503.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		011659109	20181119P000020	5,334.000	ALASKA AIR GROUP INC CASH DIVIDEND ..		11/19/2018	11/19/2018	12/6/2018	0.000000	0.00	1,706.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		012653101	20181213P000020	4,697.000	ALBEMARLE CORP CASH DIVIDEND 03..		12/13/2018	12/13/2018	1/2/2019	0.000000	0.00	1,573.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		015271109	20181228P000030	4,677.000	ALEXANDRIA REAL ESTATE EQUITIE CAS..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	4,536.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		018581108	20181113P000010	2,012.000	ALLIANCE DATA SYSTEMS CORP CASH DL.		11/13/2018	11/13/2018	12/19/2018	0.000000	0.00	1,146.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		018802108	20181030P000010	9,955.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	3,334.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		020002101	20181129P000020	14,997.000	ALLSTATE CORP/THE CASH DIVIDEND ..		11/29/2018	11/29/2018	1/2/2019	0.000000	0.00	6,898.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		02209S103	20181224P000010	81,655.000	ALTRIA GROUP INC CASH DIVIDEND 0..		12/24/2018	12/24/2018	1/10/2019	0.000000	0.00	65,324.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		02209S103	20181224S0011111 323..	80.000	ALTRIA GROUP INC LATE POSTING DIVID..		12/24/2018	12/24/2018	1/10/2019	0.000000	0.00	64.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		023608102	20181211P000010	10,570.000	AMEREN CORP CASH DIVIDEND 047%		12/11/2018	12/11/2018	12/31/2018	0.000000	0.00	5,020.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		02376R102	20181105P000010	17,454.000	AMERICAN AIRLINES GROUP INC CASH DL.		11/5/2018	11/5/2018	11/20/2018	0.000000	0.00	1,745.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		025537101	20181108P000010	20,991.000	AMERICAN ELECTRIC POWER CO INC CA.		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	14,063.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		025816109	20181004P000010	30,068.000	AMERICAN EXPRESS CO CASH DIVIDEND		10/4/2018	10/4/2018	11/9/2018	0.000000	0.00	11,726.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		026874784	20181211P000020	38,482.000	AMERICAN INTERNATIONAL GROUP I CAS..		12/11/2018	12/11/2018	12/26/2018	0.000000	0.00	12,314.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03027X100	20181226P000010	19,160.000	AMERICAN TOWER CORP CASH DIVIDEN..		12/26/2018	12/26/2018	1/14/2019	0.000000	0.00	16,094.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		030420103	20181108P000020	7,686.000	AMERICAN WATER WORKS CO INC CASH ..		11/8/2018	11/8/2018	12/4/2018	0.000000	0.00	3,497.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03073E105	20181116P000010	6,935.000	AMERISOURCEBERGEN CORP CASH DIVL.		11/16/2018	11/16/2018	12/3/2018	0.000000	0.00	2,774.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03076C106	20181102P000010	6,041.000	AMERIPRISE FINANCIAL INC CASH DIVIDE..		11/2/2018	11/2/2018	11/16/2018	0.000000	0.00	5,436.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		031100100	20181206P000020	10,044.000	AMETEK INC CASH DIVIDEND 014%		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	1,406.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		031162100	20181115P000010	27,564.000	AMGEN INC CASH DIVIDEND 132%		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	36,384.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		031162100	20181115S001541 TC..	472.000	AMGEN INC LATE POSTING DIVIDEND ADJ..		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	623.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03209S101	20181214P000030	13,010.000	AMPHENOL CORP CASH DIVIDEND 02..		12/14/2018	12/14/2018	1/8/2019	0.000000	0.00	2,992.30	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		032511107	20181211P000030	22,180.000	ANADARKO PETROLEUM CORP CASH DIV..		12/11/2018	12/11/2018	12/26/2018	0.000000	0.00	6,654.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		032654105	20181128P000010	16,099.000	ANALOG DEVICES INC CASH DIVIDEND ..		11/28/2018	11/29/2018	12/10/2018	0.000000	0.00	7,727.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		036752103	20181204P000010	11,260.000	ANTHEM INC CASH DIVIDEND 075%		12/4/2018	12/4/2018	12/21/2018	0.000000	0.00	8,445.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		037411105	20181019P000010	16,288.000	APACHE CORP CASH DIVIDEND 025%		10/19/2018	10/19/2018	11/21/2018	0.000000	0.00	4,072.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03748R101	20181115P000020	6,701.000	APARTMENT INVESTMENT & MANAGEM C..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	2,546.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03748R101	20181115S004101 TC..	115.000	APARTMENT INVESTMENT & MANAGEM L..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	43.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		037833100	20181108P000030	195,397.000	APPLE INC CASH DIVIDEND 073%		11/8/2018	11/8/2018	11/15/2018	0.000000	0.00	142,639.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		038222105	20181121P000020	42,577.000	APPLIED MATERIALS INC CASH DIVIDEND..		11/21/2018	11/21/2018	12/13/2018	0.000000	0.00	8,515.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		039463102	20181121P000030	24,245.000	ARCHER-DANIELS-MIDLAND CO CASH DIV..		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	8,122.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03965L100	20181101P000020	18,304.000	ARCONIC INC CASH DIVIDEND 006%		11/1/2018	11/1/2018	11/25/2018	0.000000	0.00	1,098.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		04621X108	20181123P000010	2,286.000	ASSURANT INC CASH DIVIDEND 060%		11/23/2018	11/23/2018	12/17/2018	0.000000	0.00	1,371.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		053015103	20181213P000030	18,975.000	AUTOMATIC DATA PROCESSING INC CAS..		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	14,990.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		053484101	20181228P000040	6,012.000	AVALONBAY COMMUNITIES INC CASH DIV..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	8,837.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		053611109	20181204P000020	3,786.000	AVERY DENNISON CORP CASH DIVIDEND..		12/4/2018	12/4/2018	12/19/2018	0.000000	0.00	1,966.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		054937107	20181108P000040	32,980.000	BB&T CORP CASH DIVIDEND 040%		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	13,356.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		05722G100	20181115P000030	17,733.000	BAKER HUGHES A GE CO CASH DIVIDEN..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	3,191.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		05722G100	20181115S002141 TC..	304.000	BAKER HUGHES A GE CO LATE POSTING ..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	54.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		058498106	20181130P000010	14,896.000	BALL CORP CASH DIVIDEND 010%		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	1,489.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		060505104	20181206P000030	402,348.000	BANK OF AMERICA CORP CASH DIVIDEN..		12/6/2018	12/6/2018	12/28/2018	0.000000	0.00	60,352.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		064058100	20181029P000010	39,176.000	BANK OF NEW YORK MELLON CORP CA..		10/29/2018	10/29/2018	11/9/2018	0.000000	0.00	10,969.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		071813109	20181130P000020	21,521.000	BAXTER INTERNATIONAL INC CASH DIVID..		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	4,088.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		075887109	20181207P000020	11,589.000	BECTON DICKINSON AND CO CASH DIVID..		12/7/2018	12/7/2018	12/31/2018	0.000000	0.00	8,923.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		086516101	20181210P000010	10,528.000	BEST BUY CO INC CASH DIVIDEND 045..		12/10/2018	12/10/2018	12/31/2018	0.000000	0.00	4,737.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		09247X101	20181206P000040	5,322.000	BLACKROCK INC CASH DIVIDEND 313%		12/6/2018	12/6/2018	12/26/2018	0.000000	0.00	16,657.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		093671105	20181130P000030	8,902.000	H&R BLOCK INC CASH DIVIDEND 025%		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	2,225.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		097023105	20181108P000050	22,753.000	BOEING CO THE CASH DIVIDEND 171%		11/8/2018	11/8/2018	12/7/2018	0.000000	0.00	38,907.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		099724106	20181130P000040	9,047.000	BORGWARNER INC CASH DIVIDEND 0..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	1,537.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		101121101	20181228P000050	6,718.000	BOSTON PROPERTIES INC CASH DIVIDEN..		12/28/2018	12/28/2018	1/30/2019	0.000000	0.00	6,382.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		110122108	20181004P000020	69,493.000	BRISTOL-MYERS SQUIBB CO CASH DIVID..		10/4/2018	10/4/2018	11/1/2018	0.000000	0.00	27,797.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		11133T103	20181213P000040	5,039.000	BROADRIDGE FINANCIAL SOLUTIONS CA..		12/13/2018	12/13/2018	1/3/2019	0.000000	0.00	2,443.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		11135F101	20181218P000020	18,898.000	BROADCOM INC CASH DIVIDEND 265%		12/18/2018	12/18/2018	12/28/2018	0.000000	0.00	49,549.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		115637209	20181206P000050	7,300.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	1,211.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		124857202	20181210P000020	14,663.000	CBS CORP CASH DIVIDEND 018%		12/10/2018	12/10/2018	1/1/2019	0.000000	0.00	2,639.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12503M108	20181129P000030	4,843.000	CBIO GLOBAL MARKETS INC CASH DIVID..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,501.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		125269100	20181114P000010	9,942.000	CF INDUSTRIES HOLDINGS INC CASH DIVL.		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	2,982.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12541W209	20181214P000040	6,001.000	CH ROBINSON WORLDWIDE INC CASH DL.		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	3,000.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12572Q105	20181207P000030	15,328.000	CME GROUP INC CASH DIVIDEND 070%		12/7/2018	12/7/2018	12/27/2018	0.000000	0.00	10,729.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12572Q105	20181227P000020	15,563.000	CME GROUP INC CASH DIVIDEND 175%		12/27/2018	12/27/2018	1/16/2019	0.000000	0.00	27,235.25	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		125896100	2018101P000030	12,063.000	CMS ENERGY CORP CASH DIVIDEND		11/1/2018	11/1/2018	11/30/2018	0.000000	0.00	4,312.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		126408103	20181129P000040	35,339.000	CSX CORP CASH DIVIDEND 022%		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	7,774.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		126650100	20181023P000020	43,354.000	CVS HEALTH CORP CASH DIVIDEND 0...		10/23/2018	10/23/2018	11/1/2018	0.000000	0.00	21,677.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		127097103	20181106P000020	18,787.000	CABOT OIL & GAS CORP CASH DIVIDEND		11/6/2018	11/6/2018	11/16/2018	0.000000	0.00	1,315.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		134429109	20181011P000010	8,194.000	CAMPBELL SOUP CO CASH DIVIDEND		10/11/2018	10/11/2018	10/29/2018	0.000000	0.00	2,867.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		14040H105	20181108P000060	20,374.000	CAPITAL ONE FINANCIAL CORP CASH DIV...		11/8/2018	11/8/2018	11/23/2018	0.000000	0.00	8,149.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		14149Y108	20181231P000020	12,960.000	CARDINAL HEALTH INC CASH DIVIDEND		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	6,172.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		143658300	20181121P000040	17,467.000	CARNIVAL CORP CASH DIVIDEND 050%		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	8,733.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		149123101	20181019P000020	25,309.000	CATERPILLAR INC CASH DIVIDEND 05...		10/19/2018	10/19/2018	11/20/2018	0.000000	0.00	21,765.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		15189T107	20181114P000020	18,378.000	CENTERPOINT ENERGY INC CASH DIVIDE...		11/14/2018	11/14/2018	12/13/2018	0.000000	0.00	5,099.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		156700106	20181123P000020	41,170.000	CENTURYLINK INC CASH DIVIDEND 05...		11/23/2018	11/23/2018	12/7/2018	0.000000	0.00	22,231.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		166764100	20181115P000040	81,599.000	CHEVRON CORP CASH DIVIDEND 112%		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	91,390.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		166764100	20181115S000701 TC...	1,397.000	CHEVRON CORP LATE POSTING DIVIDEN...		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	1,564.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		171340102	20181114P000030	10,451.000	CHURCH & DWIGHT CO INC CASH DIVIDE...		11/14/2018	11/14/2018	12/3/2018	0.000000	0.00	2,273.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		171798101	20181114P000040	4,061.000	CIMAREX ENERGY CO CASH DIVIDEND		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	730.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		172062101	20181218P000030	6,552.000	CINCINNATI FINANCIAL CORP CASH DIVID...		12/18/2018	12/18/2018	1/15/2019	0.000000	0.00	3,472.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		17275R102	20181004P000030	194,669.000	CISCO SYSTEMS INC CASH DIVIDEND		10/4/2018	10/4/2018	10/24/2018	0.000000	0.00	64,240.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		172908105	20181108P000070	3,666.000	CINTAS CORP CASH DIVIDEND 205%		11/8/2018	11/8/2018	12/7/2018	0.000000	0.00	7,515.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		172967424	20181102P000020	107,169.000	CITIGROUP INC CASH DIVIDEND 045%		11/2/2018	11/2/2018	11/21/2018	0.000000	0.00	48,226.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		174610105	20181030P000020	20,268.000	CITIZENS FINANCIAL GROUP INC CASH DI...		10/30/2018	10/30/2018	11/14/2018	0.000000	0.00	5,472.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		177376100	20181206P000060	5,582.000	CITRIX SYSTEMS INC CASH DIVIDEND		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	1,953.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		189054109	20181030P000030	5,455.000	CLOROX CO/THE CASH DIVIDEND 095%		10/30/2018	10/30/2018	11/16/2018	0.000000	0.00	5,236.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		191216100	20181129P000050	165,790.000	COCA-COLA CO/THE CASH DIVIDEND		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	64,658.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		192446102	20181119P000030	25,132.000	COGNIZANT TECHNOLOGY SOLUTIONS C...		11/19/2018	11/19/2018	11/30/2018	0.000000	0.00	5,026.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		194162103	20181018P000020	36,952.000	COLGATE-PALMOLIVE CO CASH DIVIDEN...		10/18/2018	10/18/2018	11/15/2018	0.000000	0.00	15,519.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		20030N101	20181002P000010	194,718.000	COMCAST CORP CASH DIVIDEND 019%		10/2/2018	10/2/2018	10/24/2018	0.000000	0.00	36,996.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		20030N101	20181231P000030	197,485.000	COMCAST CORP CASH DIVIDEND 019%		12/31/2018	12/31/2018	1/23/2019	0.000000	0.00	37,522.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		200340107	20181213P000050	7,004.000	COMERICA INC CASH DIVIDEND 060%		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	4,202.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		205887102	20181016P000010	16,678.000	CONAGRA BRANDS INC CASH DIVIDEND		10/16/2018	10/16/2018	11/30/2018	0.000000	0.00	3,544.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		20825C104	20181012P000030	49,488.000	CONOCOPHILLIPS CASH DIVIDEND 03...		10/12/2018	10/12/2018	12/3/2018	0.000000	0.00	15,093.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		209115104	20181113P000020	13,248.000	CONSOLIDATED EDISON INC CASH DIVID...		11/13/2018	11/13/2018	12/17/2018	0.000000	0.00	9,472.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		21036P108	20181105P000020	7,148.000	CONSTELLATION BRANDS INC CASH DIVL...		11/5/2018	11/5/2018	11/20/2018	0.000000	0.00	5,289.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		219350105	20181115P000050	34,494.000	CORNING INC CASH DIVIDEND 018%		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	6,208.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		219350105	20181115S001311 TC...	591.000	CORNING INC LATE POSTING DIVIDEND A...		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	106.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		22160K105	20181108P000080	18,675.000	COSTCO WHOLESALE CORP CASH DIVID...		11/8/2018	11/8/2018	11/23/2018	0.000000	0.00	10,644.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		222070203	20181129P000060	19,512.000	COTY INC CASH DIVIDEND 012%		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	2,439.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DAC		222070203	20181129P000060	-19,512.000	COTY INC		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	-2,439.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		222070203	20181214A000040	19,512.000	COTY INC		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	2,439.00	0.00

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		22822V101	20181213P000060	17,968.000	CROWN CASTLE INTERNATIONAL COR C..		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	20,214.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		231021106	20181114P000050	6,398.000	CUMMINS INC CASH DIVIDEND 114%		11/14/2018	11/14/2018	12/3/2018	0.000000	0.00	7,293.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		23331A109	20181123P000030	14,862.000	DR HORTON INC CASH DIVIDEND 015%		11/23/2018	11/23/2018	12/10/2018	0.000000	0.00	2,229.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		233331107	20181214P000050	7,873.000	DTE ENERGY CO CASH DIVIDEND 094%		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	7,439.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		23355L106	20181204P000030	12,178.000	DXC TECHNOLOGY CO CASH DIVIDEND ..		12/4/2018	12/4/2018	1/15/2019	0.000000	0.00	2,313.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		235851102	20181227P000030	26,829.000	DANAHER CORP CASH DIVIDEND 016%		12/27/2018	12/27/2018	1/25/2019	0.000000	0.00	4,292.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		237194105	20181009P000020	5,284.000	DARDEN RESTAURANTS INC CASH DIVID..		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	3,963.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		244199105	20181228P000060	13,992.000	DEERE & CO CASH DIVIDEND 076%		12/28/2018	12/28/2018	2/1/2019	0.000000	0.00	10,633.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		247361702	20181106P000030	26,791.000	DELTA AIR LINES INC CASH DIVIDEND ..		11/6/2018	11/6/2018	11/28/2018	0.000000	0.00	9,376.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		24906P109	20181227P000040	9,680.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		12/27/2018	12/27/2018	1/11/2019	0.000000	0.00	847.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		25179M103	20181213P000070	22,036.000	DEVON ENERGY CORP CASH DIVIDEND ..		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	1,763.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		253868103	20181213P000080	8,927.000	DIGITAL REALTY TRUST INC CASH DIVIDE..		12/13/2018	12/13/2018	1/15/2019	0.000000	0.00	9,016.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		254687106	20181207P000040	64,419.000	WALT DISNEY CO/THE CASH DIVIDEND ..		12/7/2018	12/7/2018	1/10/2019	0.000000	0.00	56,688.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		254709108	20181120P000030	14,842.000	DISCOVER FINANCIAL SERVICES CASH DI..		11/20/2018	11/20/2018	12/6/2018	0.000000	0.00	5,936.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		256677105	20181005P000010	11,308.000	DOLLAR GENERAL CORP CASH DIVIDEND..		10/5/2018	10/5/2018	10/23/2018	0.000000	0.00	3,279.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		25746U109	20181206P000070	28,317.000	DOMINION ENERGY INC CASH DIVIDEND ..		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	23,644.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		260003108	20181129P000070	6,398.000	DOVER CORP CASH DIVIDEND 048%		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	3,071.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26078J100	20181129P000080	99,942.000	DOWDUPONT INC CASH DIVIDEND 038..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	37,977.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		264411505	20181114P000060	15,214.000	DUKE REALTY CORP CASH DIVIDEND ..		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	3,271.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26441C204	20181115P000060	30,335.000	DUKE ENERGY CORP CASH DIVIDEND ..		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	28,135.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26441C204	20181115S001451 TC...	520.000	DUKE ENERGY CORP LATE POSTING DIVL..		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	482.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26875P101	20181016P000020	24,665.000	EOG RESOURCES INC CASH DIVIDEND ..		10/16/2018	10/16/2018	10/31/2018	0.000000	0.00	5,426.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		269246401	20181029P000020	11,058.000	E*TRADE FINANCIAL CORP CASH DIVIDE..		10/29/2018	10/29/2018	11/15/2018	0.000000	0.00	1,548.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		277432100	20181214P000060	6,119.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		12/14/2018	12/14/2018	1/4/2019	0.000000	0.00	3,793.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		278865100	20181217P000020	11,012.000	ECOLAB INC CASH DIVIDEND 046%		12/17/2018	12/17/2018	1/15/2019	0.000000	0.00	5,065.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		281020107	20181228P000070	14,172.000	EDISON INTERNATIONAL CASH DIVIDEND..		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	8,680.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		291011104	20181115P000070	26,763.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	13,113.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		291011104	20181115S001581 TC...	458.000	EMERSON ELECTRIC CO LATE POSTING ..		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	224.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		29364G103	20181107P000020	7,702.000	ENTERGY CORP CASH DIVIDEND 091%		11/7/2018	11/7/2018	12/3/2018	0.000000	0.00	7,008.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		294429105	20181121P000050	5,216.000	EQUIFAX INC CASH DIVIDEND 039%		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	2,034.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		29444U700	20181113P000030	3,386.000	EQUINIX INC CASH DIVIDEND 228%		11/13/2018	11/13/2018	12/12/2018	0.000000	0.00	7,720.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		29476L107	20181231P000040	16,827.000	EQUITY RESIDENTIAL CASH DIVIDEND ..		12/31/2018	12/31/2018	1/11/2019	0.000000	0.00	8,654.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		297178105	20181231P000050	2,874.000	ESSEX PROPERTY TRUST INC CASH DIVL..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	5,345.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30034W106	20181128P000020	11,768.000	EVERGY INC CASH DIVIDEND 047%		11/28/2018	11/28/2018	12/20/2018	0.000000	0.00	5,589.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30040W108	20181217P000030	13,726.000	EVERSOURCE ENERGY CASH DIVIDEND ..		12/17/2018	12/17/2018	12/31/2018	0.000000	0.00	6,931.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30161N101	20181114P000070	41,133.000	EXELON CORP CASH DIVIDEND 034%		11/14/2018	11/14/2018	12/10/2018	0.000000	0.00	14,190.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30212P303	20181114P000080	5,063.000	EXPEDIA GROUP INC CASH DIVIDEND ..		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	1,620.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		302130109	20181130P000050	7,551.000	EXPEDITORS INTERNATIONAL OF WA CA..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	3,397.95	0.00



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KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30225T102	20181213P000090	5,479.000	EXTRA SPACE STORAGE INC CASH DIVID..		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	4,711.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30231G102	20181109P000030	180,296.000	EXXON MOBIL CORP CASH DIVIDEND		11/9/2018	11/9/2018	12/10/2018	0.000000	0.00	147,842.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		302445101	20181121P000060	5,978.000	FLIR SYSTEMS INC CASH DIVIDEND 01..		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	956.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		302491303	20181227P000050	5,857.000	FMC CORP CASH DIVIDEND 040%		12/27/2018	12/27/2018	1/17/2019	0.000000	0.00	2,342.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		311900104	20181023P000030	12,220.000	FASTENAL CO CASH DIVIDEND 040%		10/23/2018	10/23/2018	11/21/2018	0.000000	0.00	4,888.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		313747206	20181231P000060	3,213.000	FEDERAL REALTY INVESTMENT TRUS CA..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	3,277.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		31428X105	20181207P000050	10,538.000	FEDEX CORP CASH DIVIDEND 065%		12/7/2018	12/7/2018	1/2/2019	0.000000	0.00	6,849.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		31620M106	20181213P000100	14,243.000	FIDELITY NATIONAL INFORMATION CASH		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	4,557.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		316773100	20181228P000080	28,518.000	FIFTH THIRD BANCORP CASH DIVIDEND		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	6,273.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		337932107	20181106P000040	20,697.000	FIRSTENERGY CORP CASH DIVIDEND		11/6/2018	11/6/2018	12/1/2018	0.000000	0.00	7,450.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		343412102	20181203P000010	6,091.000	FLUOR CORP CASH DIVIDEND 021%		12/3/2018	12/3/2018	1/3/2019	0.000000	0.00	1,279.11	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		344849104	20181018P000030	4,979.000	FOOT LOCKER INC CASH DIVIDEND 03..		10/18/2018	10/18/2018	11/2/2018	0.000000	0.00	1,717.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		345370860	20181022P000010	166,714.000	FORD MOTOR CO CASH DIVIDEND 015..		10/22/2018	10/22/2018	12/3/2018	0.000000	0.00	25,007.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		34959J108	20181129P000090	13,322.000	FORTIVE CORP CASH DIVIDEND 007%		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	932.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		34964C106	20181129P000100	6,169.000	FORTUNE BRANDS HOME & SECURITY C..		11/29/2018	11/29/2018	12/19/2018	0.000000	0.00	1,233.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		354613101	20181228P000090	12,945.000	FRANKLIN RESOURCES INC CASH DIVIDE..		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	3,365.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		35671D857	20181012P000040	61,705.000	FREEPORT-MCMORAN INC CASH DIVIDEN..		10/12/2018	10/12/2018	11/1/2018	0.000000	0.00	3,085.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		363576109	20181206P000080	7,910.000	ARTHUR J GALLAGHER & CO CASH DIVID..		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	3,243.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		364760108	20181009P000030	9,240.000	GAP INC/THE CASH DIVIDEND 024%		10/9/2018	10/9/2018	10/31/2018	0.000000	0.00	2,240.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		369550108	20181004P000040	11,860.000	GENERAL DYNAMICS CORP CASH DIVIDE..		10/4/2018	10/4/2018	11/9/2018	0.000000	0.00	11,029.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		369604103	20181219P000020	376,446.000	GENERAL ELECTRIC CO CASH DIVIDEND		12/19/2018	12/19/2018	1/25/2019	0.000000	0.00	3,764.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		370334104	20181009P000040	25,379.000	GENERAL MILLS INC CASH DIVIDEND		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	12,435.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		37045V100	20181206P000090	56,834.000	GENERAL MOTORS CO CASH DIVIDEND		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	21,596.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		372460105	20181206P000100	6,356.000	GENUINE PARTS CO CASH DIVIDEND		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	4,576.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		375558103	20181213P000110	56,150.000	GILEAD SCIENCES INC CASH DIVIDEND		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	32,005.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		37940X102	20181213P000120	6,852.000	GLOBAL PAYMENTS INC CASH DIVIDEND		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	68.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		38141G104	20181129P000110	15,209.000	GOLDMAN SACHS GROUP INC/THE CASH		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	12,167.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		382550101	20181031P000030	10,093.000	GOODYEAR TIRE & RUBBER CO/THE CAS..		10/31/2018	10/31/2018	12/3/2018	0.000000	0.00	1,614.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		384802104	20181108P000100	1,936.000	WW GRAINGER INC CASH DIVIDEND 1..		11/8/2018	11/8/2018	12/1/2018	0.000000	0.00	2,632.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		40412C101	20181130P000060	11,691.000	HCA HEALTHCARE INC CASH DIVIDEND		11/30/2018	11/30/2018	12/28/2018	0.000000	0.00	4,091.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		40414L109	20181102P000030	20,008.000	HCP INC CASH DIVIDEND 037%		11/2/2018	11/2/2018	11/20/2018	0.000000	0.00	7,402.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		40434L105	20181212P000010	68,541.000	HP INC CASH DIVIDEND 016%		12/12/2018	12/12/2018	1/2/2019	0.000000	0.00	10,980.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		406216101	20181206P000110	38,112.000	HALLIBURTON CO CASH DIVIDEND 01..		12/6/2018	12/6/2018	12/27/2018	0.000000	0.00	6,860.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		410345102	20181109P000040	15,352.000	HANESBRANDS INC CASH DIVIDEND 0..		11/9/2018	11/9/2018	12/4/2018	0.000000	0.00	2,302.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		412822108	20181213P000130	7,214.000	HARLEY-DAVIDSON INC CASH DIVIDEND		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	2,669.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		413875105	20181121P000070	5,090.000	HARRIS CORP CASH DIVIDEND 068%		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	3,486.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		416515104	20181130P000070	15,525.000	HARTFORD FINANCIAL SERVICES GR CA..		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	4,657.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		418056107	20181031P000040	4,973.000	HASBRO INC CASH DIVIDEND 063%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	3,132.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		423452101	20181108P000110	4,639.000	HELMERICH & PAYNE INC CASH DIVIDEN..		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	3,293.69	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		426281101	20181130P000080	3,343.000	JACK HENRY & ASSOCIATES INC CASH DIV.		11/30/2018	11/30/2018	12/20/2018	0.000000	0.00	1,236.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		427866108	20181120P000040	6,054.000	HERSHEY CO/THE CASH DIVIDEND		11/20/2018	11/20/2018	12/14/2018	0.000000	0.00	4,370.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		42809H107	20181214P000070	10,904.000	HESS CORP CASH DIVIDEND 025%		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	2,726.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		42824C109	20181211P000040	63,743.000	HEWLETT PACKARD ENTERPRISE CO CA.		12/11/2018	12/11/2018	1/2/2019	0.000000	0.00	7,171.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		43300A203	20181108P000120	12,698.000	HILTON WORLDWIDE HOLDINGS INC CAS..		11/8/2018	11/8/2018	12/28/2018	0.000000	0.00	1,904.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		436106108	20181120P000050	7,020.000	HOLLYFRONTIER CORP CASH DIVIDEND		11/20/2018	11/20/2018	12/12/2018	0.000000	0.00	2,316.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		437076102	20181128P000030	49,557.000	HOME DEPOT INC/THE CASH DIVIDEND		11/28/2018	11/28/2018	12/13/2018	0.000000	0.00	51,043.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		438516106	20181115P000080	31,624.000	HONEYWELL INTERNATIONAL INC CASH ..		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	25,931.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		438516106	20181115S001411 TC..	542.000	HONEYWELL INTERNATIONAL INC LATE P..		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	444.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		440452100	20181019P000030	11,578.000	HORMEL FOODS CORP CASH DIVIDEND		10/19/2018	10/19/2018	11/15/2018	0.000000	0.00	2,170.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		44107P104	20181228P000100	32,278.000	HOST HOTELS & RESORTS INC CASH DIVL.		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	8,069.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		444859102	20181228P000110	5,967.000	HUMANA INC CASH DIVIDEND 050%		12/28/2018	12/28/2018	1/25/2019	0.000000	0.00	2,983.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		445658107	20181108P000130	3,725.000	J8 HUNT TRANSPORT SERVICES INC CAS..		11/8/2018	11/8/2018	11/16/2018	0.000000	0.00	894.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		446150104	20181217P000040	47,829.000	HUNTINGTON BANCSHARES INC/OH CAS..		12/17/2018	12/17/2018	1/2/2019	0.000000	0.00	6,696.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		446413106	20181129P000120	1,876.000	HUNTINGTON INGALLS INDUSTRIES CAS..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,613.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		452308109	20181228P000120	13,278.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		12/28/2018	12/28/2018	1/10/2019	0.000000	0.00	13,278.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		458140100	20181106P000050	196,358.000	INTEL CORP CASH DIVIDEND 030%		11/6/2018	11/6/2018	12/1/2018	0.000000	0.00	58,907.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		45866F104	20181213P000140	24,838.000	INTERCONTINENTAL EXCHANGE INC CAS..		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	5,961.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		459200101	20181108P000140	38,870.000	INTERNATIONAL BUSINESS MACHINE CA..		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	61,025.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		459506101	20181227P000060	4,406.000	INTERNATIONAL FLAVORS & FRAGRA CA..		12/27/2018	12/27/2018	1/7/2019	0.000000	0.00	3,216.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		460146103	20181114P000090	17,412.000	INTERNATIONAL PAPER CO CASH DIVIDE..		11/14/2018	11/14/2018	12/14/2018	0.000000	0.00	8,706.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		460690100	20181130P000090	16,623.000	INTERPUBLIC GROUP OF COS INC/T CAS..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	3,490.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		461202103	20181009P000050	11,015.000	INTUIT INC CASH DIVIDEND 047%		10/9/2018	10/9/2018	10/18/2018	0.000000	0.00	5,177.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		46284V101	20181214P000080	12,394.000	IRON MOUNTAIN INC CASH DIVIDEND		12/14/2018	12/14/2018	1/3/2019	0.000000	0.00	7,572.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		46625H100	20181004P000050	143,123.000	JPMORGAN CHASE & CO CASH DIVIDEND..		10/4/2018	10/4/2018	10/31/2018	0.000000	0.00	114,498.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		47233W109	20181116P000020	12,561.000	JEFFERIES FINANCIAL GROUP INC CASH		11/16/2018	11/16/2018	11/30/2018	0.000000	0.00	1,570.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		478160104	20181126P000010	116,201.000	JOHNSON & JOHNSON CASH DIVIDEND		11/26/2018	11/26/2018	12/11/2018	0.000000	0.00	104,580.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		48203R104	20181204P000040	14,934.000	JUNIPER NETWORKS INC CASH DIVIDEND..		12/4/2018	12/4/2018	12/26/2018	0.000000	0.00	2,688.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		482480100	20181115P000090	6,649.000	KLA-TENCOR CORP CASH DIVIDEND		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	4,986.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		482480100	20181115S004121 TC..	114.000	KLA-TENCOR CORP LATE POSTING DIVID..		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	85.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		485170302	20181228P000130	4,424.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		12/28/2018	12/28/2018	1/16/2019	0.000000	0.00	1,592.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		487836108	20181130P000100	10,962.000	KELLOGG CO CASH DIVIDEND 056%		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	6,138.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		493267108	20181126P000020	45,568.000	KEYCORP CASH DIVIDEND 017%		11/26/2018	11/26/2018	12/14/2018	0.000000	0.00	7,746.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		494368103	20181206P000120	15,059.000	KIMBERLY-CLARK CORP CASH DIVIDEND		12/6/2018	12/6/2018	1/3/2019	0.000000	0.00	15,059.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		49446R109	20181001P000020	17,944.000	KIMCO REALTY CORP CASH DIVIDEND		10/1/2018	10/1/2018	10/15/2018	0.000000	0.00	5,024.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		49446R109	20181231P000070	18,330.000	KIMCO REALTY CORP CASH DIVIDEND		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	5,132.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		49456B101	20181030P000040	80,821.000	KINDER MORGAN INC/DE CASH DIVIDEN..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	16,164.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		500255104	20181211P000050	7,221.000	KOHL'S CORP CASH DIVIDEND 061%		12/11/2018	12/11/2018	12/26/2018	0.000000	0.00	4,404.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		500754106	20181115P000100	26,480.000	KRAFT HEINZ CO/THE CASH DIVIDEND		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	16,550.00	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		500754106	20181115S001591 TC...	453.000	KRAFT HEINZ CO/THE LATE POSTING DIVL.		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	283.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		501044101	20181114P000100	33,926.000	KROGER CO/THE CASH DIVIDEND 014%		11/14/2018	11/14/2018	12/1/2018	0.000000	0.00	4,749.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		501797104	20181121P000080	9,889.000	L BRANDS INC CASH DIVIDEND 060%		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	5,933.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		502413107	20181115P000110	3,336.000	L3 TECHNOLOGIES INC CASH DIVIDEND		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	2,668.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		502413107	20181115S005101 TC...	57.000	L3 TECHNOLOGIES INC LATE POSTING DL.		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	45.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		512807108	20181204P000050	6,825.000	LAM RESEARCH CORP CASH DIVIDEND		12/4/2018	12/4/2018	12/26/2018	0.000000	0.00	7,507.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		518439104	20181129P000130	9,709.000	ESTEE LAUDER COS INC/THE CASH DIVID.		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	4,174.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		524660107	20181213P000150	5,638.000	LEGGETT & PLATT INC CASH DIVIDEND		12/13/2018	12/13/2018	1/15/2019	0.000000	0.00	2,142.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		526057104	20181018P000040	12,423.000	LENNAR CORP CASH DIVIDEND 004%		10/18/2018	10/18/2018	11/2/2018	0.000000	0.00	496.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		532457108	20181114P000110	40,705.000	ELI LILLY & CO CASH DIVIDEND 056%		11/14/2018	11/14/2018	12/10/2018	0.000000	0.00	22,895.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		534187109	20181009P000060	9,227.000	LINCOLN NATIONAL CORP CASH DIVIDEN.		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	3,044.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		539830109	20181130P000110	10,731.000	LOCKHEED MARTIN CORP CASH DIVIDEN.		11/30/2018	11/30/2018	12/28/2018	0.000000	0.00	23,608.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		540424108	20181127P000020	12,044.000	LOEWS CORP CASH DIVIDEND 006%		11/27/2018	11/27/2018	12/11/2018	0.000000	0.00	752.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		548661107	20181023P000040	34,536.000	LOWE'S COS INC CASH DIVIDEND 048%		10/23/2018	10/23/2018	11/7/2018	0.000000	0.00	16,577.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		55261F104	20181130P000120	6,228.000	M&T BANK CORP CASH DIVIDEND 100%		11/30/2018	11/30/2018	12/31/2018	0.000000	0.00	6,228.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		552953101	20181207P000060	22,134.000	MGM RESORTS INTERNATIONAL CASH DL.		12/7/2018	12/7/2018	12/14/2018	0.000000	0.00	2,656.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		55354G100	20181115P000120	3,783.000	MSCI INC CASH DIVIDEND 058%		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	2,194.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		55354G100	20181115S004971 TC...	65.000	MSCI INC LATE POSTING DIVIDEND ADJU.		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	37.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		554382101	20181108P000150	4,505.000	MACERICH CO/THE CASH DIVIDEND 0...		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	3,378.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		55616P104	20181213P000160	13,296.000	MACY'S INC CASH DIVIDEND 037%		12/13/2018	12/13/2018	1/2/2019	0.000000	0.00	5,019.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		565849106	20181120P000060	36,997.000	MARATHON OIL CORP CASH DIVIDEND		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	1,849.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		56585A102	20181120P000070	29,041.588	MARATHON PETROLEUM CORP CASH DIV.		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	13,359.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		56585A102	20181211W000070	0.000	MARATHON PETROLEUM CORP DIVIDEND.		12/11/2018	12/11/2018	12/10/2018	0.000000	0.00	-0.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		571748102	20181010P000010	21,504.000	MARSH & MCLENNAN COS INC CASH DIVL.		10/10/2018	10/10/2018	11/15/2018	0.000000	0.00	8,924.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		571903202	20181120P000080	12,474.000	MARRIOTT INTERNATIONAL INC/MD CASH.		11/20/2018	11/20/2018	12/31/2018	0.000000	0.00	5,114.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		573284106	20181130P000130	2,729.000	MARTIN MARIETTA MATERIALS INC CASH		11/30/2018	11/30/2018	12/31/2018	0.000000	0.00	1,309.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		574599106	20181011P000020	13,094.000	MASCO CORP CASH DIVIDEND 012%		10/11/2018	10/11/2018	11/13/2018	0.000000	0.00	1,571.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		57635Q104	20181005P000020	38,850.000	MASTERCARD INC CASH DIVIDEND 02.		10/5/2018	10/5/2018	11/9/2018	0.000000	0.00	9,712.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		579780206	20181005P000030	5,165.000	MCCORMICK & CO INC/MD CASH DIVIDEN.		10/5/2018	10/5/2018	10/23/2018	0.000000	0.00	2,685.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		579780206	20181228P000140	5,297.000	MCCORMICK & CO INC/MD CASH DIVIDEN.		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	3,019.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		580135101	20181130P000140	33,603.000	MCDONALD'S CORP CASH DIVIDEND 1...		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	38,979.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		58155Q103	20181130P000150	8,653.000	MCKESSON CORP CASH DIVIDEND 03.		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	3,374.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		58933Y105	20181214P000090	115,195.000	MERCK & CO INC CASH DIVIDEND 055%		12/14/2018	12/14/2018	1/8/2019	0.000000	0.00	63,357.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		59156R108	20181105P000030	42,365.000	METLIFE INC CASH DIVIDEND 042%		11/5/2018	11/5/2018	12/13/2018	0.000000	0.00	17,793.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		594918104	20181114P000120	326,549.000	MICROSOFT CORP CASH DIVIDEND 04.		11/14/2018	11/14/2018	12/13/2018	0.000000	0.00	150,212.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		595017104	20181120P000090	10,203.000	MICROCHIP TECHNOLOGY INC CASH DIVL.		11/20/2018	11/20/2018	12/5/2018	0.000000	0.00	3,718.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		59522J103	20181012P000050	4,847.000	MID-AMERICA APARTMENT COMMUNIT C.		10/12/2018	10/12/2018	10/31/2018	0.000000	0.00	4,471.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		60871R209	20181129P000140	8,167.000	MOLSON COORS BREWING CO CASH DIVL.		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	3,323.87	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		609207105	20181228P000150	63,239.000	MONDELEZ INTERNATIONAL INC CASH DL		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	16,442.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		615369105	20181120P000100	7,231.000	MOODY S CORP CASH DIVIDEND 044%		11/20/2018	11/20/2018	12/12/2018	0.000000	0.00	3,181.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		617446448	20181030P000050	56,469.000	MORGAN STANLEY CASH DIVIDEND 0..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	16,940.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		61945C103	20181206P000130	15,360.000	MOSAIC CO/THE CASH DIVIDEND 002%		12/6/2018	12/6/2018	12/29/2018	0.000000	0.00	384.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		620076307	20181213P0000170	7,028.000	MOTOROLA SOLUTIONS INC CASH DIVIDE..		12/13/2018	12/13/2018	1/15/2019	0.000000	0.00	4,005.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		629377508	20181031P000050	12,921.000	NRG ENERGY INC CASH DIVIDEND 003..		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	387.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		631103108	20181213P0000180	4,988.000	NASDAQ INC CASH DIVIDEND 044%		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	2,194.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		637071101	20181026P000140	16,573.000	NATIONAL OILWELL VARCO INC CASH DIV..		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	828.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		641100104	20181004P000050	11,041.000	NETAPP INC CASH DIVIDEND 040%		10/4/2018	10/4/2018	10/24/2018	0.000000	0.00	4,418.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		651229106	20181129P000150	18,829.000	NEWELL BRANDS INC CASH DIVIDEND ..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	4,330.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		651639106	20181026P000150	23,104.000	NEWMONT MINING CORP CASH DIVIDEND..		12/6/2018	12/6/2018	12/27/2018	0.000000	0.00	3,234.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		65339F101	20181129P000160	20,427.000	NEXTERA ENERGY INC CASH DIVIDEND ..		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	22,673.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		654106103	20181130P000160	55,463.000	NIKE INC CASH DIVIDEND 022%		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	12,201.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		65473P105	20181030P000050	15,460.000	NISOURCE INC CASH DIVIDEND 019%		10/30/2018	10/30/2018	11/20/2018	0.000000	0.00	3,014.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		655044105	20181102P000040	20,574.000	NOBLE ENERGY INC CASH DIVIDEND ..		11/2/2018	11/2/2018	11/19/2018	0.000000	0.00	2,263.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		655664100	20181123P000040	4,965.000	NORDSTROM INC CASH DIVIDEND 0..		11/23/2018	11/23/2018	12/11/2018	0.000000	0.00	1,837.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		655844108	20181101P000040	11,925.000	NORFOLK SOUTHERN CORP CASH DIVID..		11/1/2018	11/1/2018	12/10/2018	0.000000	0.00	9,540.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		656859104	20181213P0000190	9,671.000	NORTHERN TRUST CORP CASH DIVIDEN..		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	5,319.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		666807102	20181130P000170	7,542.000	NORTHROP GRUMMAN CORP CASH DIVID..		11/30/2018	11/30/2018	12/19/2018	0.000000	0.00	9,050.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		670346105	20181228P000160	13,656.000	NUCOR CORP CASH DIVIDEND 040%		12/28/2018	12/28/2018	2/11/2019	0.000000	0.00	5,462.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		67066G104	20181129P000170	26,335.000	NVIDIA CORP CASH DIVIDEND 016%		11/29/2018	11/29/2018	12/21/2018	0.000000	0.00	4,213.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		674599105	20181207P000070	33,123.000	OCCIDENTAL PETROLEUM CORP CASH DL		12/7/2018	12/7/2018	1/15/2019	0.000000	0.00	25,835.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		681919106	20181220P000030	9,719.000	OMNICOM GROUP INC CASH DIVIDEND ..		12/20/2018	12/20/2018	1/9/2019	0.000000	0.00	5,831.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		682680103	20181102P000050	17,513.000	ONEOK INC CASH DIVIDEND 085%		11/2/2018	11/2/2018	11/14/2018	0.000000	0.00	14,973.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		68389X105	20181015P000010	120,371.000	ORACLE CORP CASH DIVIDEND 019%		10/15/2018	10/15/2018	10/30/2018	0.000000	0.00	22,870.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693475105	20181016P000030	19,772.000	PNC FINANCIAL SERVICES GROUP I CAS..		10/16/2018	10/16/2018	11/5/2018	0.000000	0.00	18,783.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693506107	20181108P000160	10,306.000	PPG INDUSTRIES INC CASH DIVIDEND ..		11/8/2018	11/8/2018	12/12/2018	0.000000	0.00	4,946.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		69351T106	20181207P000080	30,301.000	PPL CORP CASH DIVIDEND 041%		12/7/2018	12/7/2018	1/2/2019	0.000000	0.00	12,423.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693656100	20181127P000030	3,323.000	PVH CORP CASH DIVIDEND 003%		11/27/2018	11/27/2018	12/21/2018	0.000000	0.00	124.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693718108	20181109P000050	14,928.000	PACCAR INC CASH DIVIDEND 028%		11/9/2018	11/9/2018	12/4/2018	0.000000	0.00	4,179.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693718108	20181213P000020	15,163.000	PACCAR INC CASH DIVIDEND 200%		12/13/2018	12/13/2018	1/4/2019	0.000000	0.00	30,366.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		695156109	20181214P000100	4,093.000	PACKAGING CORP OF AMERICA CASH DL		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	3,233.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		701094104	20181108P000170	5,637.000	PARKER-HANNIFIN CORP CASH DIVIDEND..		11/8/2018	11/8/2018	12/7/2018	0.000000	0.00	4,284.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		704326107	20181031P000060	13,633.000	PAYCHEX INC CASH DIVIDEND 056%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	7,634.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		712704105	20181031P000070	14,855.000	PEOPLE S UNITED FINANCIAL INC CASH D..		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	2,599.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		713448108	20181206P000160	61,260.000	PEPSICO INC CASH DIVIDEND 092%		12/6/2018	12/6/2018	1/7/2019	0.000000	0.00	56,818.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		714046109	20181018P000050	4,716.000	PERKINELMER INC CASH DIVIDEND 00..		10/18/2018	10/18/2018	11/9/2018	0.000000	0.00	330.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		717081103	20181108P000180	249,637.000	PFIZER INC CASH DIVIDEND 034%		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	84,876.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		718172109	20181219P000030	67,332.000	PHILIP MORRIS INTERNATIONAL INC CASH		12/19/2018	12/19/2018	1/11/2019	0.000000	0.00	76,758.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		718546104	20181116P000030	18,500.000	PHILLIPS 66 CASH DIVIDEND 080%		11/16/2018	11/16/2018	12/3/2018	0.000000	0.00	14,800.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		723484101	20181031P000050	4,768.000	PINNACLE WEST CAPITAL CORP CASH DL		10/31/2018	10/31/2018	12/3/2018	0.000000	0.00	3,516.40	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		74144T108	20181213P000210	10,534.000	T ROWE PRICE GROUP INC CASH DIVIDEN...		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	7,373.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74251V102	20181130P000180	11,470.000	PRINCIPAL FINANCIAL GROUP INC CASH ...		11/30/2018	11/30/2018	12/28/2018	0.000000	0.00	6,193.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		742718109	20181018P000060	106,000.000	PROCTER & GAMBLE CO/THE CASH DIVID...		10/18/2018	10/18/2018	11/15/2018	0.000000	0.00	76,023.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74340W103	20181217P000050	27,267.000	PROLOGIS INC CASH DIVIDEND 048%		12/17/2018	12/17/2018	12/31/2018	0.000000	0.00	13,088.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		744320102	20181123P000050	18,062.000	PRUDENTIAL FINANCIAL INC CASH DIVID...		11/23/2018	11/23/2018	12/13/2018	0.000000	0.00	16,255.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		744573106	20181206P000170	21,888.000	PUBLIC SERVICE ENTERPRISE GROU CA...		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	9,849.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74460D109	20181211P000060	6,490.000	PUBLIC STORAGE CASH DIVIDEND 20...		12/11/2018	12/11/2018	12/27/2018	0.000000	0.00	12,980.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		745867101	20181217P000060	11,318.000	PULTEGROUP INC CASH DIVIDEND 01...		12/17/2018	12/17/2018	1/3/2019	0.000000	0.00	1,244.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		747525103	20181206P000180	60,918.000	QUALCOMM INC CASH DIVIDEND 062%		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	37,769.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74762E102	20181231P000080	6,352.000	QUANTA SERVICES INC CASH DIVIDEND ...		12/31/2018	12/31/2018	1/16/2019	0.000000	0.00	254.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74834L100	20181004P000070	5,820.000	QUEST DIAGNOSTICS INC CASH DIVIDEN...		10/4/2018	10/4/2018	10/22/2018	0.000000	0.00	2,910.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		751212101	20181227P000070	2,373.000	RALPH LAUREN CORP CASH DIVIDEND ...		12/27/2018	12/27/2018	1/11/2019	0.000000	0.00	1,483.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		755111507	20181009P000070	12,148.000	RAYTHEON CO CASH DIVIDEND 086%		10/9/2018	10/9/2018	11/8/2018	0.000000	0.00	10,538.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		755111507	20181231P000090	12,379.000	RAYTHEON CO CASH DIVIDEND 086%		12/31/2018	12/31/2018	1/31/2019	0.000000	0.00	10,738.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		756109104	20181031P000090	12,351.000	REALTY INCOME CORP CASH DIVIDEND ...		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	2,723.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		756109104	20181130P000190	12,563.000	REALTY INCOME CORP CASH DIVIDEND ...		11/30/2018	11/30/2018	12/14/2018	0.000000	0.00	2,770.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		756109104	20181214A000360	12,563.000	REALTY INCOME CORP		11/30/2018	11/30/2018	12/14/2018	0.000000	0.00	0.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		756109104	20181231P000100	12,837.000	REALTY INCOME CORP CASH DIVIDEND ...		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	2,836.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		758849103	20181113P000040	7,215.000	REGENCY CENTERS CORP CASH DIVIDE...		11/13/2018	11/13/2018	11/28/2018	0.000000	0.00	4,004.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		7591EP100	20181206P000190	47,753.000	REGIONS FINANCIAL CORP CASH DIVIDE...		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	6,685.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		760759100	20181231P000110	9,459.000	REPUBLIC SERVICES INC CASH DIVIDEN...		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	3,547.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		761152107	2018107P000030	6,078.000	RESMED INC CASH DIVIDEND 037%		11/7/2018	11/7/2018	12/13/2018	0.000000	0.00	2,248.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		770323103	20181121P000090	5,304.000	ROBERT HALF INTERNATIONAL INC CASH...		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	1,485.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		773903109	20181108P000190	5,245.000	ROCKWELL AUTOMATION INC CASH DIVL...		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	5,087.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		774341101	20181115P000130	6,999.000	ROCKWELL COLLINS INC CASH DIVIDEND...		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	2,309.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		774341101	20181115S004011 TC...	120.000	ROCKWELL COLLINS INC LATE POSTING ...		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	39.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		776696106	20181004P000080	4,401.000	ROPER TECHNOLOGIES INC CASH DIVIDE...		10/4/2018	10/4/2018	10/22/2018	0.000000	0.00	1,815.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		778296103	20181206P000200	16,310.000	ROSS STORES INC CASH DIVIDEND 02...		12/6/2018	12/6/2018	12/28/2018	0.000000	0.00	3,669.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		78409V104	20181127P000040	10,893.000	S&P GLOBAL INC CASH DIVIDEND 050%		11/27/2018	11/27/2018	12/12/2018	0.000000	0.00	5,446.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		78440X101	20181231P000120	3,709.000	SL GREEN REALTY CORP CASH DIVIDEN...		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	3,152.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		80589M102	20181207P000090	6,178.000	SCANA CORP CASH DIVIDEND 012%		12/7/2018	12/7/2018	1/2/2019	0.000000	0.00	764.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		806857108	20181204P000060	59,952.000	SCHLUMBERGER LTD CASH DIVIDEND ...		12/4/2018	12/4/2018	11/120/19	0.000000	0.00	29,976.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		808513105	20181108P000200	51,206.000	CHARLES SCHWAB CORP/THE CASH DIVL...		11/8/2018	11/8/2018	11/23/2018	0.000000	0.00	6,656.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		81211K100	20181206P000210	6,879.000	SEALED AIR CORP CASH DIVIDEND 01...		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	1,100.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		816851109	20181228P000170	11,904.000	SEMPRA ENERGY CASH DIVIDEND 089...		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	10,654.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		824348106	20181115P000140	3,499.000	SHERWIN-WILLIAMS CO/THE CASH DIVID...		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	3,009.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		824348106	20181115S005061 TC...	60.000	SHERWIN-WILLIAMS CO/THE LATE POSTL...		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	51.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		828806109	20181115P000150	13,168.000	SIMON PROPERTY GROUP INC CASH DIVL...		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	26,336.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		828806109	20181115S002761 TC...	225.000	SIMON PROPERTY GROUP INC LATE POS...		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	450.00	0.00



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Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		83088M102	20181126P000030	7,752.000	SKYWORKS SOLUTIONS INC CASH DIVID.		11/26/2018	11/26/2018	12/18/2018	0.000000	0.00	2,945.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		831865209	20181030P000070	6,155.000	AO SMITH CORP CASH DIVIDEND 022%		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	1,354.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		832696405	20181115P000160	4,844.000	JM SMUCKER CO/THE CASH DIVIDEND		11/15/2018	11/15/2018	12/3/2018	0.000000	0.00	4,117.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		832696405	201811155004761 TC..	82.000	JM SMUCKER CO/THE LATE POSTING DIVL.		11/15/2018	11/15/2018	12/3/2018	0.000000	0.00	69.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		833034101	20181119P000040	2,443.000	SNAP-ON INC CASH DIVIDEND 095%		11/19/2018	11/19/2018	12/10/2018	0.000000	0.00	2,320.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		842587107	20181116P000040	43,926.000	SOUTHERN CO/THE CASH DIVIDEND 0..		11/16/2018	11/16/2018	12/6/2018	0.000000	0.00	26,355.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		844741108	20181204P000070	22,338.000	SOUTHWEST AIRLINES CO CASH DIVIDEN..		12/4/2018	12/4/2018	1/2/2019	0.000000	0.00	3,574.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		854502101	20181129P000180	6,627.000	STANLEY BLACK & DECKER INC CASH DI..		11/29/2018	11/29/2018	12/18/2018	0.000000	0.00	4,373.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		855244109	20181114P000130	57,451.000	STARBUCKS CORP CASH DIVIDEND 03..		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	20,682.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		857477103	20181231P000130	16,509.000	STATE STREET CORP CASH DIVIDEND		12/31/2018	12/31/2018	1/16/2019	0.000000	0.00	7,759.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		863667101	20181228P000180	13,509.000	STRYKER CORP CASH DIVIDEND 052%		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	7,024.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		867914103	20181129P000190	19,956.000	SUNTRUST BANKS INC CASH DIVIDEND		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	9,978.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		871503108	20181116P000050	26,921.000	SYMANTEC CORP CASH DIVIDEND 007..		11/16/2018	11/16/2018	12/12/2018	0.000000	0.00	2,019.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		871658103	20181102P000060	29,019.000	SYNCHRONY FINANCIAL CASH DIVIDEND		11/2/2018	11/2/2018	11/15/2018	0.000000	0.00	6,093.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		871829107	20181004P000090	20,364.000	SYSCO CORP CASH DIVIDEND 036%		10/4/2018	10/4/2018	10/26/2018	0.000000	0.00	7,331.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		872540109	20181114P000140	53,408.000	TJX COS INC/THE CASH DIVIDEND 0..		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	20,829.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DAC		872540109	20181114P000140	-53,408.000	TJX COS INC/THE		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	-20,829.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		872540109	20181115F005500	53,408.000	TJX COS INC/THE CASH DIVIDEND 0..		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	10,414.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		876030107	20181206P000220	12,476.000	TAPESTRY INC CASH DIVIDEND 033%		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	4,210.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		87612E106	20181120P000110	22,798.000	TARGET CORP CASH DIVIDEND 064%		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	14,590.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		882508104	20181030P000090	41,401.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		10/30/2018	10/30/2018	11/19/2018	0.000000	0.00	31,878.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		883203101	20181213P000220	10,760.000	TEXTRON INC CASH DIVIDEND 002%		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	215.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		883556102	20181214P000110	17,447.000	THERMO FISHER SCIENTIFIC INC CASH DL.		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	2,965.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		88579Y101	20181121P000100	25,409.000	3M CO CASH DIVIDEND 136%		11/21/2018	11/21/2018	12/12/2018	0.000000	0.00	34,556.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		886547108	20181219P000040	4,719.000	TIFFANY & CO CASH DIVIDEND 055%		12/19/2018	12/19/2018	1/10/2019	0.000000	0.00	2,595.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		891027104	20181004P000100	4,415.000	TORCHMARK CORP CASH DIVIDEND 0..		10/4/2018	10/4/2018	11/1/2018	0.000000	0.00	706.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		891906109	20181217P000070	7,269.000	TOTAL SYSTEM SERVICES INC CASH DIVL.		12/17/2018	12/17/2018	1/2/2019	0.000000	0.00	944.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		892356106	20181123P000060	5,276.000	TRACTOR SUPPLY CO CASH DIVIDEND		11/23/2018	11/23/2018	12/11/2018	0.000000	0.00	1,635.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		89417E109	20181207P000100	11,594.000	TRAVELERS COS INC/THE CASH DIVIDEN..		12/7/2018	12/7/2018	12/31/2018	0.000000	0.00	8,927.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		902494103	20181129P000200	12,818.000	TYSON FOODS INC CASH DIVIDEND 03..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	4,806.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		902653104	20181009P000080	11,399.000	UDR INC CASH DIVIDEND 032%		10/9/2018	10/9/2018	10/31/2018	0.000000	0.00	3,676.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		902973304	20181228P000190	66,079.000	US BANCORP CASH DIVIDEND 037%		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	24,448.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		907818108	20181129P000210	32,031.000	UNION PACIFIC CORP CASH DIVIDEND		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	25,624.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		911312106	20181116P000060	30,034.000	UNITED PARCEL SERVICE INC CASH DIVL.		11/16/2018	11/16/2018	12/5/2018	0.000000	0.00	27,330.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		913017109	20181115P000170	32,027.000	UNITED TECHNOLOGIES CORP CASH DIVL.		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	23,539.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		913017109	201811155001401 TC..	549.000	UNITED TECHNOLOGIES CORP LATE POS..		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	403.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		913017109	20181211W000080	0.000	UNITED TECHNOLOGIES CORP DIVIDEND		12/11/2018	12/11/2018	12/10/2018	0.000000	0.00	-0.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		91324P102	20181130P000200	41,689.000	UNITEDHEALTH GROUP INC CASH DIVIDE..		11/30/2018	11/30/2018	12/13/2018	0.000000	0.00	37,520.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		913903100	20181130P000210	3,729.000	UNIVERSAL HEALTH SERVICES INC CASH..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	372.90	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		91529Y106	20181026P000010	9,314.000	UNUM GROUP CASH DIVIDEND 026%		10/26/2018	10/26/2018	11/16/2018	0.000000	0.00	2,421.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		918204108	20181207P000110	14,081.000	VF CORP CASH DIVIDEND 051%		12/7/2018	12/7/2018	12/20/2018	0.000000	0.00	7,181.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		91913Y100	20181119P000050	18,512.000	VALERO ENERGY CORP CASH DIVIDEND		11/19/2018	11/19/2018	12/12/2018	0.000000	0.00	14,809.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92276F100	20181231P000140	15,506.000	VENTAS INC CASH DIVIDEND 079%		12/31/2018	12/31/2018	1/14/2019	0.000000	0.00	12,288.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92343V104	20181009P000090	175,958.000	VERIZON COMMUNICATIONS INC CASH DI.		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	106,014.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92553P201	20181214P000120	15,309.000	VIACOM INC CASH DIVIDEND 020%		12/14/2018	12/14/2018	1/2/2019	0.000000	0.00	3,061.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92826C839	20181115P000180	75,659.000	VISA INC CASH DIVIDEND 025%		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	18,914.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92826C839	20181115S000731 TC..	1,295.000	VISA INC LATE POSTING DIVIDEND ADJUS..		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	323.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		929042109	20181102P000070	7,372.000	VORNADO REALTY TRUST CASH DIVIDEN..		11/2/2018	11/2/2018	11/19/2018	0.000000	0.00	4,644.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		929160109	20181120P000120	5,729.000	VULCAN MATERIALS CO CASH DIVIDEND		11/20/2018	11/20/2018	12/7/2018	0.000000	0.00	1,604.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92939U106	20181113P000050	13,437.000	WEC ENERGY GROUP INC CASH DIVIDEN..		11/13/2018	11/13/2018	12/1/2018	0.000000	0.00	7,423.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		931142103	20181206P000230	62,159.000	WALMART INC CASH DIVIDEND 052%		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	32,322.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		931427108	20181108P000210	35,922.000	WALGREENS BOOTS ALLIANCE INC CASH..		11/8/2018	11/8/2018	12/12/2018	0.000000	0.00	15,805.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		94106L109	20181129P000220	17,084.000	WASTE MANAGEMENT INC CASH DIVIDEN..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	7,944.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		949746101	20181108P000220	184,585.000	WELLS FARGO & CO CASH DIVIDEND		11/8/2018	11/8/2018	12/1/2018	0.000000	0.00	79,371.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		95040Q104	20181108P000230	15,843.000	WELLTOWER INC CASH DIVIDEND 0..		11/8/2018	11/8/2018	11/21/2018	0.000000	0.00	13,783.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		958102105	20181227P000080	12,589.000	WESTERN DIGITAL CORP CASH DIVIDEN..		12/27/2018	12/27/2018	1/14/2019	0.000000	0.00	6,294.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		959802109	20181214P000130	19,372.000	WESTERN UNION CO/THE CASH DIVIDEN..		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	3,680.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		96145D105	20181108P000240	10,864.000	WESTROCK CO CASH DIVIDEND 045%		11/8/2018	11/8/2018	11/19/2018	0.000000	0.00	4,943.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		962166104	20181129P000230	32,818.000	WEYERHAEUSER CO CASH DIVIDEND		11/29/2018	11/29/2018	12/21/2018	0.000000	0.00	11,158.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		963320106	20181115P000190	2,749.000	WHIRLPOOL CORP CASH DIVIDEND 11..		11/15/2018	11/15/2018	12/15/2018	0.000000	0.00	3,161.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		963320106	20181115S005191 TC..	47.000	WHIRLPOOL CORP LATE POSTING DIVIDE..		11/15/2018	11/15/2018	12/15/2018	0.000000	0.00	54.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		969457100	20181213P000230	52,383.000	WILLIAMS COS INC/THE CASH DIVIDEND		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	17,810.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		963134107	20181120P000130	4,235.000	WYNN RESORTS LTD CASH DIVIDEND		11/20/2018	11/20/2018	11/30/2018	0.000000	0.00	3,176.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		963898100	20181227P000090	22,359.000	XCEL ENERGY INC CASH DIVIDEND 03..		12/27/2018	12/27/2018	1/20/2019	0.000000	0.00	8,496.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		963919101	20181109P000060	10,770.000	XILINX INC CASH DIVIDEND 036%		11/9/2018	11/9/2018	12/4/2018	0.000000	0.00	3,877.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		984121608	20181228P000200	9,017.000	XEROX CORP CASH DIVIDEND 025%		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	2,254.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		98419M100	20181031P000100	7,649.000	XYLEM INC/NY CASH DIVIDEND 021%		10/31/2018	10/31/2018	12/7/2018	0.000000	0.00	1,606.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		988498101	20181123P000070	13,746.000	YUM! BRANDS INC CASH DIVIDEND 03..		11/23/2018	11/23/2018	12/7/2018	0.000000	0.00	4,948.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		98956P102	20181227P000100	8,873.000	ZIMMER BIOMET HOLDINGS INC CASH DI..		12/27/2018	12/27/2018	1/31/2019	0.000000	0.00	2,129.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		989701107	20181113P000060	8,279.000	ZIONS BANCORP NA CASH DIVIDEND		11/13/2018	11/13/2018	11/21/2018	0.000000	0.00	2,483.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		98978V103	20181119P000060	20,870.000	ZOETIS INC CASH DIVIDEND 012%		11/19/2018	11/19/2018	12/3/2018	0.000000	0.00	2,629.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G0176J109	20181214P000010	4,115.000	ALLEGION PLC CASH DIVIDEND 021%		12/14/2018	12/14/2018	12/28/2018	0.000000	0.00	864.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G0177J108	20181109P000010	13,588.000	ALLERGAN PLC CASH DIVIDEND 072%		11/9/2018	11/9/2018	12/14/2018	0.000000	0.00	9,783.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G0408V102	20181031P000010	10,333.000	AON PLC CASH DIVIDEND 040%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	4,133.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G1151C101	20181017P000010	27,286.000	ACCENTURE PLC CASH DIVIDEND 1..		10/17/2018	10/17/2018	11/15/2018	0.000000	0.00	39,837.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G16249107	20181003A000060	10,097.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	1,739.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DAC		G16249107	20181003A000060	-10,097.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-1,739.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G16249107	20181003A000090	10,097.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	101.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DAC		G16249107	20181003A000090	-10,097.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-101.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G16249107	20181003A000100	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	1,338.86	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	DAC		G16249107	20181003A000100	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-1,338.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G29183103	20181101P000010	18,452.000	EATON CORP PLC CASH DIVIDEND 06...		11/1/2018	11/1/2018	11/16/2018	0.000000	0.00	12,178.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G3223R108	20181127P000010	1,770.000	EVEREST RE GROUP LTD CASH DIVIDEN...		11/27/2018	11/27/2018	12/12/2018	0.000000	0.00	2,478.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G47791101	20181206P000010	10,825.000	INGERSOLL-RAND PLC CASH DIVIDEND ...		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	5,631.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G491BT108	20181109P000020	17,496.000	INVESCO LTD CASH DIVIDEND 030%		11/9/2018	11/9/2018	12/3/2018	0.000000	0.00	5,248.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G51502105	20181214P000020	40,062.000	JOHNSON CONTROLS INTERNATIONAL C...		12/14/2018	12/14/2018	1/11/2019	0.000000	0.00	10,416.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G5494J103	20181217P000010	23,854.000	LINDE PLC CASH DIVIDEND 082%		12/17/2018	12/17/2018	12/27/2018	0.000000	0.00	19,679.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G5960L103	20181227P000010	58,420.000	MEDTRONIC PLC CASH DIVIDEND 050%		12/27/2018	12/27/2018	1/18/2019	0.000000	0.00	29,210.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G609SL109	20181106P000010	11,274.000	APTIV PLC CASH DIVIDEND 022%		11/6/2018	11/6/2018	11/21/2018	0.000000	0.00	2,480.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G609SL109	20181123A000110	0.000	APTIV PLC		11/6/2018	11/6/2018	11/21/2018	0.000000	0.00	-2.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G6518L108	20181120P000010	15,430.000	NIELSEN HOLDINGS PLC CASH DIVIDEND ...		11/20/2018	11/20/2018	12/5/2018	0.000000	0.00	5,400.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G794SM107	20181218P000010	11,320.000	SEAGATE TECHNOLOGY PLC CASH DIVID...		12/18/2018	12/18/2018	1/2/2019	0.000000	0.00	7,131.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G7300T104	20181018P000010	6,872.000	PENTAIR PLC CASH DIVIDEND 017%		10/18/2018	10/18/2018	11/2/2018	0.000000	0.00	1,202.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G87110105	20181119P000010	18,505.000	TECHNIPFMC PLC CASH DIVIDEND 01...		11/19/2018	11/19/2018	12/5/2018	0.000000	0.00	2,405.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G96629103	20181228P000010	5,652.000	WILLIS TOWERS WATSON PLC CASH DIVI...		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	3,391.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G97822103	20181129P000010	5,453.000	PERRIGO CO PLC CASH DIVIDEND 019...		11/29/2018	11/29/2018	12/18/2018	0.000000	0.00	1,036.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		H1467J104	20181220P000010	20,066.000	CHUBB LTD CASH DIVIDEND 073%		12/20/2018	12/20/2018	1/11/2019	0.000000	0.00	14,648.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		H2906T109	20181213P000010	5,234.000	GARMIN LTD CASH DIVIDEND 053%		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	2,774.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		H84989104	20181121P000010	15,093.000	TE CONNECTIVITY LTD CASH DIVIDEND ...		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	6,640.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		N53745100	20181207P000010	13,828.000	LYONDELLBASELL INDUSTRIES NV CASH ...		12/7/2018	12/7/2018	12/17/2018	0.000000	0.00	13,828.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		V7780T103	20181219P000010	7,422.000	ROYAL CARIBBEAN CRUISES LTD CASH D...		12/19/2018	12/19/2018	1/4/2019	0.000000	0.00	5,195.40	0.00
DIVIDENDS						11,224,822...							4,981,487.18	4,981,487.18	0.00
U.S. DOLLAR						11,224,822...							4,981,487.18	4,981,487.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		001055102	20181203S0000150	33,257.000	AFLAC INC		12/3/2018	11/20/2018	12/3/2018	0.000000	8,646.82	8,646.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00130H105	20181115S0000290	28,178.000	AES CORP/VA		11/15/2018	10/31/2018	11/15/2018	0.000000	3,663.14	3,663.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00206R102	20181101S0000140	309,251.000	AT&T INC		11/1/2018	10/9/2018	11/1/2018	0.000000	154,625.50	154,625.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		002824100	20181115S0000210	74,707.000	ABBOTT LABORATORIES		11/15/2018	10/12/2018	11/15/2018	0.000000	20,917.96	20,917.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00287Y109	20181115S0000260	64,485.000	ABBVIE INC		11/15/2018	10/12/2018	11/15/2018	0.000000	61,905.60	61,905.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00751Y106	20181005S0000050	3,143.000	ADVANCE AUTO PARTS INC		10/5/2018	9/20/2018	10/5/2018	0.000000	188.58	188.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00817Y108	20181101S0000130	13,929.000	AETNA INC		11/1/2018	10/23/2018	11/1/2018	0.000000	6,964.50	6,964.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		008252108	20181121S0000130	2,275.000	AFFILIATED MANAGERS GROUP INC		11/21/2018	11/7/2018	11/21/2018	0.000000	682.50	682.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00846U101	20181024S0000020	13,575.000	AGILENT TECHNOLOGIES INC		10/24/2018	10/1/2018	10/24/2018	0.000000	2,022.68	2,022.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		009158106	20181113S0000070	9,338.000	AIR PRODUCTS & CHEMICALS INC		11/13/2018	9/28/2018	11/12/2018	0.000000	10,271.80	10,271.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		011659109	20181206S0000260	5,334.000	ALASKA AIR GROUP INC		12/6/2018	11/19/2018	12/6/2018	0.000000	1,706.88	1,706.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		012653101	20181001S0000160	4,703.000	ALBEMARLE CORP		10/1/2018	9/13/2018	10/1/2018	0.000000	1,575.51	1,575.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		015271109	20181015S0000250	4,504.000	ALEXANDRIA REAL ESTATE EQUITE		10/15/2018	9/27/2018	10/15/2018	0.000000	4,188.72	4,188.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		018581108	20181219S0000050	2,012.000	ALLIANCE DATA SYSTEMS CORP		12/19/2018	11/13/2018	12/19/2018	0.000000	1,146.84	1,146.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		018902108	20181115S0000220	9,555.000	ALLIANT ENERGY CORP		11/15/2018	10/30/2018	11/15/2018	0.000000	3,334.93	3,334.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		020002101	20181001S0000130	14,923.000	ALLSTATE CORP/THE		10/1/2018	8/30/2018	10/1/2018	0.000000	6,864.58	6,864.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		02209S103	20181010S0000040	80,357.000	ALTRIA GROUP INC		10/10/2018	9/13/2018	10/10/2018	0.000000	64,285.60	64,285.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		023608102	20181231S0000160	10,570.000	AMEREN CORP		12/31/2018	12/11/2018	12/31/2018	0.000000	5,020.75	5,020.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		02376R102	20181120S0000150	17,454.000	AMERICAN AIRLINES GROUP INC		11/20/2018	11/5/2018	11/20/2018	0.000000	1,745.40	1,745.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		025537101	20181210S0000130	20,991.000	AMERICAN ELECTRIC POWER CO INC		12/10/2018	11/8/2018	12/10/2018	0.000000	14,063.97	14,063.97	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		025816109	20181109S000100	30,068.000	AMERICAN EXPRESS CO		11/9/2018	10/4/2018	11/9/2018	0.000000	11,726.52	11,726.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		026874784	20181226S002110	38,482.000	AMERICAN INTERNATIONAL GROUP I		12/26/2018	12/11/2018	12/26/2018	0.000000	12,314.24	12,314.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03027X100	20181017S000040	18,773.000	AMERICAN TOWER CORP		10/17/2018	9/27/2018	10/17/2018	0.000000	14,830.67	14,830.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		030420103	20181204S000080	7,686.000	AMERICAN WATER WORKS CO INC		12/4/2018	11/8/2018	12/4/2018	0.000000	3,497.13	3,497.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03073E105	20181203S000200	6,935.000	AMERISOURCEBERGEN CORP		12/3/2018	11/16/2018	12/3/2018	0.000000	2,774.00	2,774.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03076C106	20181116S000170	6,041.000	AMERIPRISE FINANCIAL INC		11/16/2018	11/2/2018	11/16/2018	0.000000	5,436.90	5,436.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		031100100	20181221S000070	10,044.000	AMETEK INC		12/21/2018	12/6/2018	12/21/2018	0.000000	1,406.16	1,406.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		031162100	20181207S000220	28,036.000	AMGEN INC		12/7/2018	11/15/2018	12/7/2018	0.000000	37,007.52	37,007.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		032095101	20181010S000030	12,798.000	AMPHENOL CORP		10/10/2018	9/14/2018	10/10/2018	0.000000	2,943.54	2,943.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		032511107	20181226S002140	22,180.000	ANADARKO PETROLEUM CORP		12/26/2018	12/11/2018	12/26/2018	0.000000	6,654.00	6,654.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		032654105	20181210S000160	14,626.000	ANALOG DEVICES INC		12/10/2018	11/29/2018	12/10/2018	0.000000	7,020.48	7,020.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		032654105	20181210S000170	1,473.000	ANALOG DEVICES INC		12/10/2018	11/28/2018	12/10/2018	0.000000	707.04	707.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		036752103	20181221S000050	11,260.000	ANTHEM INC		12/21/2018	12/4/2018	12/21/2018	0.000000	8,445.00	8,445.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		037411105	20181121S000120	16,288.000	APACHE CORP		11/21/2018	10/19/2018	11/21/2018	0.000000	4,072.00	4,072.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03748R101	20181130S000300	6,816.000	APARTMENT INVESTMENT & MANAGEM		11/30/2018	11/15/2018	11/30/2018	0.000000	2,590.08	2,590.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		037833100	20181115S000380	195,397.000	APPLE INC		11/15/2018	11/8/2018	11/15/2018	0.000000	142,639.81	142,639.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		038222105	20181213S000270	42,577.000	APPLIED MATERIALS INC		12/13/2018	11/21/2018	12/13/2018	0.000000	8,515.40	8,515.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		039463102	20181214S000220	24,245.000	ARCHER-DANIELS-MIDLAND CO		12/14/2018	11/21/2018	12/14/2018	0.000000	8,122.08	8,122.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03965L100	20181126S000040	18,304.000	ARCOINC INC		11/26/2018	11/1/2018	11/26/2018	0.000000	1,098.24	1,098.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		04621X108	20181217S000120	2,286.000	ASSURANT INC		12/17/2018	11/23/2018	12/17/2018	0.000000	1,371.60	1,371.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		053015103	20181001S000170	18,703.000	AUTOMATIC DATA PROCESSING INC		10/1/2018	9/13/2018	10/1/2018	0.000000	12,905.07	12,905.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		053484101	20181015S000120	5,886.000	AVALONBAY COMMUNITIES INC		10/15/2018	9/27/2018	10/15/2018	0.000000	8,652.42	8,652.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		053611109	20181219S000060	3,786.000	AVERY DENNISON CORP		12/19/2018	12/4/2018	12/19/2018	0.000000	1,968.72	1,968.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		054937107	20181203S000190	32,980.000	BBAT CORP		12/3/2018	11/8/2018	12/3/2018	0.000000	13,356.90	13,356.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		05722G100	20181130S000320	8,654.000	BAKER HUGHES A GE CO		11/30/2018	11/15/2018	11/30/2018	0.000000	1,557.72	1,557.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		05722G100	20181130S000350	9,383.000	BAKER HUGHES A GE CO		11/30/2018	11/15/2018	11/30/2018	0.000000	1,688.94	1,688.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		058498106	20181217S000100	10,222.000	BALL CORP		12/17/2018	11/30/2018	12/17/2018	0.000000	1,022.20	1,022.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		058498106	20181217S000180	4,674.000	BALL CORP		12/17/2018	11/30/2018	12/17/2018	0.000000	467.40	467.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		060605104	20181228S000330	402,348.000	BANK OF AMERICA CORP		12/28/2018	12/6/2018	12/28/2018	0.000000	60,352.20	60,352.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		064058100	20181109S000110	39,176.000	BANK OF NEW YORK MELLON CORPIT		11/9/2018	10/29/2018	11/9/2018	0.000000	10,969.28	10,969.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		071813109	20181001S000080	20,916.000	BAXTER INTERNATIONAL INC		10/1/2018	8/30/2018	10/1/2018	0.000000	3,974.04	3,974.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		075887109	20181231S000280	11,589.000	BECTON DICKINSON AND CO		12/31/2018	12/7/2018	12/31/2018	0.000000	8,923.53	8,923.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		086516101	20181009S000100	10,413.000	BEST BUY CO INC		10/9/2018	9/17/2018	10/9/2018	0.000000	4,685.85	4,685.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		086516101	20181231S000250	2,804.000	BEST BUY CO INC		12/31/2018	12/10/2018	12/31/2018	0.000000	1,261.80	1,261.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		086516101	20181231S000340	7,724.000	BEST BUY CO INC		12/31/2018	12/10/2018	12/31/2018	0.000000	3,475.80	3,475.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		09247X101	20181226S002160	5,322.000	BLACKROCK INC		12/26/2018	12/6/2018	12/26/2018	0.000000	16,657.86	16,657.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		093671105	20181001S000250	8,882.000	H&R BLOCK INC		10/1/2018	9/11/2018	10/1/2018	0.000000	2,220.50	2,220.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		097023105	20181207S000170	22,753.000	BOEING CO/TE		12/7/2018	11/8/2018	12/7/2018	0.000000	38,907.63	38,907.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		099724106	20181217S000210	9,047.000	BORGWARNER INC		12/17/2018	11/30/2018	12/17/2018	0.000000	1,537.99	1,537.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		110121101	20181031S000180	6,576.000	BOSTON PROPERTIES INC		10/31/2018	9/27/2018	10/31/2018	0.000000	6,247.20	6,247.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		110122108	20181101S000120	69,493.000	BRISTOL-MYERS SQUIBB CO		11/1/2018	10/4/2018	11/1/2018	0.000000	27,797.20	27,797.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		11133T103	20181003S000010	5,007.000	BROADRIDGE FINANCIAL SOLUTIONS		10/3/2018	9/17/2018	10/3/2018	0.000000	2,428.40	2,428.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		11135F101	20181228S000350	18,698.000	BROADCOM INC		12/28/2018	12/18/2018	12/28/2018	0.000000	49,549.70	49,549.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		115637209	20181001S000140	11,121.000	BROWN-FORMAN CORP		10/1/2018	9/5/2018	10/1/2018	0.000000	1,757.12	1,757.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		124857202	20181001S000110	14,498.000	CBS CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	2,609.64	2,609.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12503M108	20181214S000270	4,843.000	CBOE GLOBAL MARKETS INC		12/14/2018	11/29/2018	12/14/2018	0.000000	1,501.33	1,501.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		125269100	20181130S000240	9,942.000	CF INDUSTRIES HOLDINGS INC		11/30/2018	11/14/2018	11/30/2018	0.000000	2,982.60	2,982.60	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	201812315000310	6,001.000	CH ROBINSON WORLDWIDE INC		12/31/2018	12/14/2018	12/31/2018	0.000000	3,000.50	3,000.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12572Q105	201812275000140	15,328.000	CME GROUP INC		12/27/2018	12/7/2018	12/27/2018	0.000000	10,729.60	10,729.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		125896100	201811305000250	12,063.000	CMS ENERGY CORP		11/30/2018	11/1/2018	11/30/2018	0.000000	4,312.52	4,312.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		126406103	201812145000140	35,339.000	CSX CORP		12/14/2018	11/29/2018	12/14/2018	0.000000	7,774.58	7,774.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		126650100	201811015000100	43,354.000	CVS HEALTH CORP		11/1/2018	10/23/2018	11/1/2018	0.000000	21,677.00	21,677.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		127097103	201811165000140	18,787.000	CABOT OIL & GAS CORP		11/16/2018	11/6/2018	11/16/2018	0.000000	1,315.09	1,315.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		134429109	201810295000030	8,194.000	CAMPBELL SOUP CO		10/29/2018	10/11/2018	10/29/2018	0.000000	2,867.90	2,867.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		14040H105	201811235000090	20,374.000	CAPITAL ONE FINANCIAL CORP		11/23/2018	11/8/2018	11/23/2018	0.000000	8,149.60	8,149.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		14149Y108	201810155000140	13,151.000	CARDINAL HEALTH INC		10/15/2018	9/28/2018	10/15/2018	0.000000	6,263.82	6,263.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		143658300	201812145000290	17,467.000	CARNIVAL CORP		12/14/2018	11/21/2018	12/14/2018	0.000000	8,733.50	8,733.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		149123101	201811205000180	25,309.000	CATERPILLAR INC		11/20/2018	10/19/2018	11/20/2018	0.000000	21,765.74	21,765.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		15189T107	201812135000250	18,378.000	CENTERPOINT ENERGY INC		12/13/2018	11/14/2018	12/13/2018	0.000000	5,099.90	5,099.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		156700106	201812075000260	41,170.000	CENTURYLINK INC		12/7/2018	11/23/2018	12/7/2018	0.000000	22,231.80	22,231.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		166764100	201812105000150	82,996.000	CHEVRON CORP		12/10/2018	11/15/2018	12/10/2018	0.000000	92,955.52	92,955.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		171340102	201812035000240	10,451.000	CHURCH & DWIGHT CO INC		12/3/2018	11/14/2018	12/3/2018	0.000000	2,273.09	2,273.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		171798101	201811305000220	246.000	CIMAREX ENERGY CO		11/30/2018	11/14/2018	11/30/2018	0.000000	44.28	44.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		171798101	201811305000270	3,815.000	CIMAREX ENERGY CO		11/30/2018	11/14/2018	11/30/2018	0.000000	686.70	686.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		172062101	201810155000060	6,342.000	CINCINNATI FINANCIAL CORP		10/15/2018	9/18/2018	10/15/2018	0.000000	3,361.26	3,361.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		17275R102	201810245000040	194,669.000	CISCO SYSTEMS INC		10/24/2018	10/4/2018	10/24/2018	0.000000	64,240.77	64,240.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		172906105	201812075000150	3,666.000	CINTAS CORP		12/7/2018	11/8/2018	12/7/2018	0.000000	7,515.30	7,515.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		172967424	201811215000150	107,169.000	CITIGROUP INC		11/21/2018	11/2/2018	11/21/2018	0.000000	48,226.05	48,226.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		174610105	201811145000150	20,268.000	CITIZENS FINANCIAL GROUP INC		11/14/2018	10/30/2018	11/14/2018	0.000000	5,472.36	5,472.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		177376100	201812215000030	5,582.000	CITRIX SYSTEMS INC		12/21/2018	12/6/2018	12/21/2018	0.000000	1,953.70	1,953.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		189054109	201811165000150	4,071.000	CLOROX CO/THE		11/16/2018	10/30/2018	11/16/2018	0.000000	3,908.16	3,908.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		189054109	201811165000160	1,384.000	CLOROX CO/THE		11/16/2018	10/30/2018	11/16/2018	0.000000	1,328.64	1,328.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		191216100	201810015000050	162,600.000	COCA-COLA CO/THE		10/1/2018	9/13/2018	10/1/2018	0.000000	63,414.00	63,414.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		191216100	201812145000280	165,790.000	COCA-COLA CO/THE		12/14/2018	11/29/2018	12/14/2018	0.000000	64,658.10	64,658.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		192446102	201811305000330	25,132.000	COGNIZANT TECHNOLOGY SOLUTIONS		11/30/2018	11/19/2018	11/30/2018	0.000000	5,026.40	5,026.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		194162103	201811155000390	36,952.000	COLGATE-PALMOLIVE CO		11/15/2018	10/18/2018	11/15/2018	0.000000	15,519.84	15,519.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		20030N101	201810245000030	194,718.000	COMCAST CORP		10/24/2018	10/2/2018	10/24/2018	0.000000	36,996.42	36,996.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		200340107	201810015000260	7,300.000	COMERICA INC		10/1/2018	9/13/2018	10/1/2018	0.000000	4,380.00	4,380.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		205887102	201811305000230	16,678.000	CONAGRA BRANDS INC		11/30/2018	10/16/2018	11/30/2018	0.000000	3,544.08	3,544.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		20825C104	201812035000050	49,488.000	CONOCOPHILLIPS		12/3/2018	10/12/2018	12/3/2018	0.000000	15,093.84	15,093.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		209115104	201812175000110	13,248.000	CONSOLIDATED EDISON INC		12/17/2018	11/13/2018	12/17/2018	0.000000	9,472.32	9,472.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		21036P108	201811205000170	7,148.000	CONSTELLATION BRANDS INC		11/20/2018	11/5/2018	11/20/2018	0.000000	5,289.52	5,289.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		219350105	201812145000240	35,085.000	CORNING INC		12/14/2018	11/15/2018	12/14/2018	0.000000	6,315.30	6,315.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		22160K105	201811235000100	18,975.000	COSTCO WHOLESALE CORP		11/23/2018	11/8/2018	11/23/2018	0.000000	10,644.75	10,644.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		222070203	201812145000340	19,512.000	COTY INC		12/14/2018	11/29/2018	12/14/2018	0.000000	2,439.00	2,439.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		22822V101	201812315000220	17,968.000	CROWN CASTLE INTERNATIONAL CORP		12/31/2018	12/13/2018	12/31/2018	0.000000	20,214.00	20,214.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		231021106	201812035000030	6,398.000	CUMMINS INC		12/3/2018	11/14/2018	12/3/2018	0.000000	7,293.72	7,293.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		23331A109	201812105000110	14,862.000	DR HORTON INC		12/10/2018	11/23/2018	12/10/2018	0.000000	2,229.30	2,229.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		233331107	201810155000020	7,705.000	DTE ENERGY CO		10/15/2018	9/14/2018	10/15/2018	0.000000	6,799.66	6,799.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		23355L106	201810165000040	12,091.000	DXC TECHNOLOGY CO		10/16/2018	9/4/2018	10/16/2018	0.000000	2,297.29	2,297.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		235851102	201810265000040	26,223.000	DANAHER CORP		10/26/2018	9/27/2018	10/26/2018	0.000000	4,195.68	4,195.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		237194105	201811015000090	5,284.000	DARDEN RESTAURANTS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	3,963.00	3,963.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		244199105	201811015000070	13,698.000	DEERE & CO		11/1/2018	9/27/2018	11/1/2018	0.000000	9,451.62	9,451.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		247361702	201811285000050	26,791.000	DELTA AIR LINES INC		11/28/2018	11/6/2018	11/28/2018	0.000000	9,376.85	9,376.85	0.00



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KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		24906P109	20181012S000080	9,469.000	DENTSPLY SIRONA INC		10/12/2018	9/27/2018	10/12/2018	0.000000	828.54	828.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		25179M103	20181228S000240	22,036.000	DEVON ENERGY CORP		12/28/2018	12/13/2018	12/28/2018	0.000000	1,763.04	1,763.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		254709108	20181206S000240	14,842.000	DISCOVER FINANCIAL SERVICES		12/6/2018	11/20/2018	12/6/2018	0.000000	5,936.80	5,936.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		256677105	20181023S000050	11,308.000	DOLLAR GENERAL CORP		10/23/2018	10/5/2018	10/23/2018	0.000000	3,279.32	3,279.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		25746U109	20181220S000050	28,317.000	DOMINION ENERGY INC		12/20/2018	12/6/2018	12/20/2018	0.000000	23,644.70	23,644.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		260003108	20181217S000190	6,398.000	DOVER CORP		12/17/2018	11/29/2018	12/17/2018	0.000000	3,071.04	3,071.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		26078J100	20181214S000230	99,942.000	DOWDUPONT INC		12/14/2018	11/29/2018	12/14/2018	0.000000	37,977.96	37,977.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		264411505	20181130S000260	15,214.000	DUKE REALTY CORP		11/30/2018	11/14/2018	11/30/2018	0.000000	3,271.01	3,271.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		26441C204	20181217S000200	30,855.000	DUKE ENERGY CORP		12/17/2018	11/15/2018	12/17/2018	0.000000	28,618.01	28,618.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		26875P101	20181031S000150	24,665.000	EOG RESOURCES INC		10/31/2018	10/16/2018	10/31/2018	0.000000	5,426.30	5,426.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		269246401	20181115S000350	11,058.000	E*TRADE FINANCIAL CORP		11/15/2018	10/29/2018	11/15/2018	0.000000	1,548.12	1,548.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		277432100	20181005S000040	6,061.000	EASTMAN CHEMICAL CO		10/5/2018	9/13/2018	10/5/2018	0.000000	3,394.16	3,394.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		278865100	20181015S000080	11,025.000	ECOLAB INC		10/15/2018	9/17/2018	10/15/2018	0.000000	4,520.25	4,520.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		281020107	20181031S000170	13,875.000	EDISON INTERNATIONAL		10/31/2018	9/27/2018	10/31/2018	0.000000	8,394.38	8,394.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		291011104	20181210S000040	27,221.000	EMERSON ELECTRIC CO		12/10/2018	11/15/2018	12/10/2018	0.000000	13,338.29	13,338.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		29364G103	20181203S000220	7,702.000	ENTERGY CORP		12/3/2018	11/7/2018	12/3/2018	0.000000	7,008.82	7,008.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		294429105	20181214S000250	5,216.000	EQUIFAX INC		12/14/2018	11/21/2018	12/14/2018	0.000000	2,034.24	2,034.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		29444U700	20181212S000110	3,386.000	EQUINIX INC		12/12/2018	11/13/2018	12/12/2018	0.000000	7,720.08	7,720.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		29476L107	20181012S000120	15,633.000	EQUITY RESIDENTIAL		10/12/2018	9/21/2018	10/12/2018	0.000000	8,441.82	8,441.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		297178105	20181012S000130	2,813.000	ESSEX PROPERTY TRUST INC		10/12/2018	9/27/2018	10/12/2018	0.000000	5,232.18	5,232.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30034W106	20181220S000100	11,768.000	EVERGY INC		12/20/2018	11/29/2018	12/20/2018	0.000000	5,589.80	5,589.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30040W108	20181231S000250	13,726.000	EVERSOURCE ENERGY		12/31/2018	12/17/2018	12/31/2018	0.000000	6,931.63	6,931.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30161N101	20181210S000140	41,133.000	EXELON CORP		12/10/2018	11/14/2018	12/10/2018	0.000000	14,190.89	14,190.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30212P303	20181206S000270	3,979.000	EXPEDIA GROUP INC		12/6/2018	11/14/2018	12/6/2018	0.000000	1,273.28	1,273.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30212P303	20181206S000280	1,084.000	EXPEDIA GROUP INC		12/6/2018	11/14/2018	12/6/2018	0.000000	346.88	346.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		302130109	20181217S000230	7,551.000	EXPEDITORS INTERNATIONAL OF WA		12/17/2018	11/30/2018	12/17/2018	0.000000	3,397.95	3,397.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30225T102	20181231S000240	5,479.000	EXTRA SPACE STORAGE INC		12/31/2018	12/13/2018	12/31/2018	0.000000	4,711.94	4,711.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30231G102	20181210S000200	180,296.000	EXXON MOBIL CORP		12/10/2018	11/9/2018	12/10/2018	0.000000	147,842.72	147,842.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		302445101	20181207S000230	5,978.000	FLIR SYSTEMS INC		12/7/2018	11/21/2018	12/7/2018	0.000000	956.48	956.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		302491303	20181018S000070	5,733.000	FMC CORP		10/18/2018	9/27/2018	10/18/2018	0.000000	945.95	945.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		311900104	20181121S000110	12,220.000	FASTENAL CO		11/21/2018	10/23/2018	11/21/2018	0.000000	4,888.00	4,888.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		313747206	20181015S000050	3,109.000	FEDERAL REALTY INVESTMENT TRUS		10/15/2018	9/20/2018	10/15/2018	0.000000	3,171.18	3,171.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		31428X106	20181001S000180	10,438.000	FEDEX CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	6,784.70	6,784.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		31620M106	20181228S000290	14,243.000	FIDELITY NATIONAL INFORMATION		12/28/2018	12/13/2018	12/28/2018	0.000000	4,557.76	4,557.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		316773100	20181015S000190	28,376.000	FIFTH THIRD BANCORP		10/15/2018	9/27/2018	10/15/2018	0.000000	5,107.68	5,107.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		337932107	20181203S000040	20,697.000	FIRSTENERGY CORP		12/3/2018	11/6/2018	12/1/2018	0.000000	7,450.92	7,450.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		343412102	20181002S000040	5,969.000	FLUOR CORP		10/2/2018	8/31/2018	10/2/2018	0.000000	1,253.49	1,253.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		34354P105	20181005S000080	5,555.000	FLOWSERVE CORP		10/5/2018	9/20/2018	10/5/2018	0.000000	1,055.45	1,055.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		344849104	20181102S000080	4,979.000	FOOT LOCKER INC		11/2/2018	10/18/2018	11/2/2018	0.000000	1,717.76	1,717.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		345370860	20181203S000140	166,714.000	FORD MOTOR CO		12/3/2018	10/22/2018	12/3/2018	0.000000	25,007.10	25,007.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		34959J108	20181228S000210	13,322.000	FORTIVE CORP		12/28/2018	11/29/2018	12/28/2018	0.000000	932.54	932.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		34964C106	20181219S000070	6,169.000	FORTUNE BRANDS HOME & SECURITY		12/19/2018	11/29/2018	12/19/2018	0.000000	1,233.80	1,233.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		354613101	20181012S000070	13,018.000	FRANKLIN RESOURCES INC		10/12/2018	9/27/2018	10/12/2018	0.000000	2,994.14	2,994.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		35671D857	20181011S000080	61,705.000	FREEMPORT-MCMORAN INC		11/1/2018	10/12/2018	11/1/2018	0.000000	3,085.25	3,085.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		363576109	20181221S000010	7,910.000	ARTHUR J GALLAGHER & CO		12/21/2018	12/6/2018	12/21/2018	0.000000	3,243.10	3,243.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		364760108	20181031S000190	9,240.000	GAP INC/THE		10/31/2018	10/9/2018	10/31/2018	0.000000	2,240.70	2,240.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		369550108	20181109S000070	11,860.000	GENERAL DYNAMICS CORP		11/9/2018	10/4/2018	11/9/2018	0.000000	11,029.80	11,029.80	0.00



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KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		369604103	20181025S000010	368,756.000	GENERAL ELECTRIC CO		10/25/2018	9/14/2018	10/25/2018	0.000000	44,250.72	44,250.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		370334104	20181101S000150	25,379.000	GENERAL MILLS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	12,435.71	12,435.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		37045V100	20181220S000060	56,834.000	GENERAL MOTORS CO		12/20/2018	12/6/2018	12/20/2018	0.000000	21,596.92	21,596.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		372460105	20181001S000220	6,230.000	GENUINE PARTS CO		10/1/2018	9/6/2018	10/1/2018	0.000000	4,485.60	4,485.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		375558103	20181228S000340	56,150.000	GILEAD SCIENCES INC		12/28/2018	12/13/2018	12/28/2018	0.000000	32,005.50	32,005.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		37940X102	20181228S000360	6,852.000	GLOBAL PAYMENTS INC		12/28/2018	12/13/2018	12/28/2018	0.000000	68.52	68.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		38141G104	20181228S000280	15,209.000	GOLDMAN SACHS GROUP INC/THE		12/28/2018	11/29/2018	12/28/2018	0.000000	12,167.20	12,167.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		382550101	20181203S000060	10,093.000	GOODYEAR TIRE & RUBBER CO/THE		12/3/2018	10/31/2018	12/3/2018	0.000000	1,614.88	1,614.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		384802104	20181203S000210	1,936.000	WW GRAINGER INC		12/3/2018	11/8/2018	12/1/2018	0.000000	2,632.96	2,632.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		40412C101	20181228S000300	11,691.000	HCA HEALTHCARE INC		12/28/2018	11/30/2018	12/28/2018	0.000000	4,091.85	4,091.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		40414L109	20181120S000160	20,008.000	HCP INC		11/20/2018	11/2/2018	11/20/2018	0.000000	7,402.96	7,402.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		40434L105	20181003S000030	69,688.000	HP INC		10/3/2018	9/11/2018	10/3/2018	0.000000	9,707.54	9,707.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		406216101	20181227S000150	38,112.000	HALLIBURTON CO		12/27/2018	12/6/2018	12/27/2018	0.000000	6,860.16	6,860.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		410345102	20181204S000110	15,352.000	HANESBRANDS INC		12/4/2018	11/9/2018	12/4/2018	0.000000	2,302.80	2,302.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		412822108	20181228S000370	7,214.000	HARLEY-DAVIDSON INC		12/28/2018	12/13/2018	12/28/2018	0.000000	2,669.18	2,669.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		413875105	20181207S000240	5,090.000	HARRIS CORP		12/7/2018	11/21/2018	12/7/2018	0.000000	3,486.65	3,486.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		416515104	20181001S000100	15,206.000	HARTFORD FINANCIAL SERVICES GR		10/1/2018	8/31/2018	10/1/2018	0.000000	4,561.80	4,561.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		418056107	20181115S000200	4,973.000	HASBRO INC		11/15/2018	10/31/2018	11/15/2018	0.000000	3,132.99	3,132.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		423452101	20181203S000020	4,639.000	HELMERICH & PAYNE INC		12/3/2018	11/8/2018	12/3/2018	0.000000	3,293.69	3,293.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		426281101	20181220S000080	3,343.000	JACK HENRY & ASSOCIATES INC		12/20/2018	11/30/2018	12/20/2018	0.000000	1,236.91	1,236.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		427866108	20181214S000330	6,054.000	HERSHEY CO/THE		12/14/2018	11/20/2018	12/14/2018	0.000000	4,370.99	4,370.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		42809H107	20181231S000320	10,504.000	HESS CORP		12/31/2018	12/14/2018	12/31/2018	0.000000	2,726.00	2,726.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		42824C109	20181003S000020	64,832.000	HEWLETT PACKARD ENTERPRISE CO		10/3/2018	9/11/2018	10/3/2018	0.000000	7,293.60	7,293.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		43300A203	20181228S000270	12,698.000	HILTON WORLDWIDE HOLDINGS INC		12/28/2018	11/8/2018	12/28/2018	0.000000	1,904.70	1,904.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		436106108	20181212S000100	7,020.000	HOLLYFRONTIER CORP		12/12/2018	11/20/2018	12/12/2018	0.000000	2,316.60	2,316.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		437076102	20181213S000260	49,557.000	HOME DEPOT INC/THE		12/13/2018	11/28/2018	12/13/2018	0.000000	51,043.71	51,043.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		438516106	20181207S000200	32,166.000	HONEYWELL INTERNATIONAL INC		12/7/2018	11/15/2018	12/7/2018	0.000000	26,376.12	26,376.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		440452100	20181115S000250	11,578.000	HORMEL FOODS CORP		11/15/2018	10/19/2018	11/15/2018	0.000000	2,170.88	2,170.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		44107P104	20181015S000220	31,584.000	HOST HOTELS & RESORTS INC		10/15/2018	9/27/2018	10/15/2018	0.000000	6,316.80	6,316.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		444859102	20181026S000020	5,867.000	HUMANA INC		10/26/2018	9/27/2018	10/26/2018	0.000000	2,933.50	2,933.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		445658107	20181116S000130	3,725.000	JB HUNT TRANSPORT SERVICES INC		11/16/2018	11/8/2018	11/16/2018	0.000000	894.00	894.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		446150104	20181001S000150	46,915.000	HUNTINGTON BANCSHARES INC/OH		10/1/2018	9/14/2018	10/1/2018	0.000000	6,568.10	6,568.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		446413106	20181214S000320	1,876.000	HUNTINGTON INGALLS INDUSTRIES		12/14/2018	11/29/2018	12/14/2018	0.000000	1,613.36	1,613.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		452308109	20181009S000110	13,138.000	ILLINOIS TOOL WORKS INC		10/9/2018	9/27/2018	10/9/2018	0.000000	13,138.00	13,138.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		458140100	20181203S000100	196,358.000	INTEL CORP		12/3/2018	11/6/2018	12/1/2018	0.000000	58,907.40	58,907.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		45866F104	20181231S000150	24,838.000	INTERCONTINENTAL EXCHANGE INC		12/31/2018	12/13/2018	12/31/2018	0.000000	5,961.12	5,961.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		459200101	20181210S000100	38,870.000	INTERNATIONAL BUSINESS MACHINE		12/10/2018	11/8/2018	12/10/2018	0.000000	61,025.90	61,025.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		459506101	20181005S000070	3,351.000	INTERNATIONAL FLAVORS & FRAGA		10/5/2018	9/21/2018	10/5/2018	0.000000	2,446.23	2,446.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		460146103	20181214S000150	17,412.000	INTERNATIONAL PAPER CO		12/14/2018	11/14/2018	12/14/2018	0.000000	8,706.00	8,706.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		460590100	20181217S000220	16,623.000	INTERPUBLIC GROUP OF COS INC/T		12/17/2018	11/30/2018	12/17/2018	0.000000	3,490.83	3,490.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		461202103	20181018S000080	11,015.000	INTUIT INC		10/18/2018	10/9/2018	10/18/2018	0.000000	5,177.05	5,177.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		46284V101	20181002S000020	11,949.000	IRON MOUNTAIN INC		10/2/2018	9/14/2018	10/2/2018	0.000000	7,020.04	7,020.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		46625H100	20181031S000200	143,123.000	JPMORGAN CHASE & CO		10/31/2018	10/4/2018	10/31/2018	0.000000	114,498.40	114,498.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		469814107	20181026S000050	5,076.000	JACOBS ENGINEERING GROUP INC		10/26/2018	9/27/2018	10/26/2018	0.000000	761.40	761.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		47233W109	20181130S000290	12,561.000	JEFFERIES FINANCIAL GROUP INC		11/30/2018	11/16/2018	11/30/2018	0.000000	1,570.13	1,570.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		478160104	20181211S000120	116,201.000	JOHNSON & JOHNSON		12/11/2018	11/26/2018	12/11/2018	0.000000	104,580.90	104,580.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		48203R104	20181226S000210	13,834.000	JUNIPER NETWORKS INC		12/26/2018	12/4/2018	12/26/2018	0.000000	2,490.12	2,490.12	0.00



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KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		48203R104	201812265002170	1,100.000	JUNIPER NETWORKS INC		12/26/2018	12/4/2018	12/26/2018	0.000000	198.00	198.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		482480100	201812045000120	6,763.000	KLA-TENCOR CORP		12/4/2018	11/15/2018	12/4/2018	0.000000	5,072.25	5,072.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		485170302	201810035000040	4,356.000	KANSAS CITY SOUTHERN		10/3/2018	9/7/2018	10/3/2018	0.000000	1,568.16	1,568.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		487836108	201812175000080	10,962.000	KELLOGG CO		12/17/2018	11/30/2018	12/17/2018	0.000000	6,138.72	6,138.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		493267108	201812145000310	45,568.000	KEYCORP		12/14/2018	11/26/2018	12/14/2018	0.000000	7,746.56	7,746.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		494368103	201810025000030	14,832.000	KIMBERLY-CLARK CORP		10/2/2018	9/6/2018	10/2/2018	0.000000	14,832.00	14,832.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		49446R109	201810155000210	6,142.000	KIMCO REALTY CORP		10/15/2018	10/1/2018	10/15/2018	0.000000	1,719.76	1,719.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		49446R109	201810155000240	11,802.000	KIMCO REALTY CORP		10/15/2018	10/1/2018	10/15/2018	0.000000	3,304.56	3,304.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		49456B101	201811155000280	80,821.000	KINDER MORGAN INC/DE		11/15/2018	10/30/2018	11/15/2018	0.000000	16,164.20	16,164.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		500255104	201812265002150	7,221.000	KOHL'S CORP		12/26/2018	12/11/2018	12/26/2018	0.000000	4,404.81	4,404.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		500754106	201812145000160	26,933.000	KRAFT HEINZ CO/THE		12/14/2018	11/15/2018	12/14/2018	0.000000	16,833.13	16,833.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		501044101	201812035000090	33,926.000	KROGER CO/THE		12/3/2018	11/14/2018	12/1/2018	0.000000	4,749.54	4,749.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		501797104	201812075000160	9,722.000	L BRANDS INC		12/7/2018	11/21/2018	12/7/2018	0.000000	5,833.20	5,833.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		501797104	201812075000190	167.000	L BRANDS INC		12/7/2018	11/21/2018	12/7/2018	0.000000	100.20	100.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		502413107	201812175000160	3,393.000	L3 TECHNOLOGIES INC		12/17/2018	11/15/2018	12/17/2018	0.000000	2,714.40	2,714.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		512807108	201812265002120	2,726.000	LAM RESEARCH CORP		12/26/2018	12/4/2018	12/26/2018	0.000000	2,998.60	2,998.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		512807108	201812265002130	4,099.000	LAM RESEARCH CORP		12/26/2018	12/4/2018	12/26/2018	0.000000	4,508.90	4,508.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		518439104	201812175000130	9,709.000	ESTEE LAUDER COS INC/THE		12/17/2018	11/29/2018	12/17/2018	0.000000	4,174.87	4,174.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		524660107	201810155000160	5,573.000	LEGGETT & PLATT INC		10/15/2018	9/21/2018	10/15/2018	0.000000	2,117.74	2,117.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		526057104	201811025000090	12,423.000	LENAR CORP		11/2/2018	10/18/2018	11/2/2018	0.000000	496.92	496.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		532457108	201812105000080	40,705.000	ELI LILLY & CO		12/10/2018	11/14/2018	12/10/2018	0.000000	22,896.56	22,896.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		534187109	201811015000050	9,227.000	LINCOLN NATIONAL CORP		11/1/2018	10/9/2018	11/1/2018	0.000000	3,044.91	3,044.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		539830109	201812285000230	10,731.000	LOCKHEED MARTIN CORP		12/28/2018	11/30/2018	12/28/2018	0.000000	23,608.20	23,608.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		540424108	201812115000090	12,044.000	LOEWS CORP		12/11/2018	11/27/2018	12/11/2018	0.000000	752.75	752.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		548661107	201811075000040	34,536.000	LOWE'S COS INC		11/7/2018	10/23/2018	11/7/2018	0.000000	16,577.28	16,577.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		55261F104	201812315000300	6,228.000	M&T BANK CORP		12/31/2018	11/30/2018	12/31/2018	0.000000	6,228.00	6,228.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		552953101	201812145000300	22,134.000	MGM RESORTS INTERNATIONAL		12/14/2018	12/7/2018	12/14/2018	0.000000	2,656.08	2,656.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		55354G100	201811305000260	3,849.000	MSCI INC		11/30/2018	11/15/2018	11/30/2018	0.000000	2,231.84	2,231.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		554362101	201812035000170	4,505.000	MACERICH CO/THE		12/3/2018	11/8/2018	12/3/2018	0.000000	3,378.75	3,378.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		55616P104	201810015000070	13,008.000	MACY'S INC		10/1/2018	9/13/2018	10/1/2018	0.000000	4,910.52	4,910.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		565849106	201812105000050	36,997.000	MARATHON OIL CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	1,849.85	1,849.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		56585A102	201812105000120	29,041.000	MARATHON PETROLEUM CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	13,358.86	13,358.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		571748102	201811155000230	21,504.000	MARSH & MCLENNAN COS INC		11/15/2018	10/10/2018	11/15/2018	0.000000	8,924.16	8,924.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		571903202	201812315000200	12,474.000	MARRIOTT INTERNATIONAL INC/MD		12/31/2018	11/20/2018	12/31/2018	0.000000	5,114.34	5,114.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		573284106	201812315000210	2,729.000	MARTIN MARIETTA MATERIALS INC		12/31/2018	11/30/2018	12/31/2018	0.000000	1,309.92	1,309.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		574599106	201811135000080	13,094.000	MASCO CORP		11/13/2018	10/11/2018	11/13/2018	0.000000	1,571.28	1,571.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		57636Q104	201811095000130	38,850.000	MASTERCARD INC		11/9/2018	10/5/2018	11/9/2018	0.000000	9,712.50	9,712.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		579780206	201810235000060	5,165.000	MCCORMICK & CO INC/MD		10/23/2018	10/5/2018	10/23/2018	0.000000	2,685.80	2,685.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		580135101	201812175000150	33,603.000	MCDONALD'S CORP		12/17/2018	11/30/2018	12/17/2018	0.000000	38,979.48	38,979.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		58155Q103	201810015000060	8,579.000	MCKESSON CORP		10/1/2018	8/31/2018	10/1/2018	0.000000	3,345.81	3,345.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		58933Y105	201810055000060	114,223.000	MERCK & CO INC		10/5/2018	9/14/2018	10/5/2018	0.000000	54,827.04	54,827.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		59156R108	201812135000260	42,365.000	METLIFE INC		12/13/2018	11/5/2018	12/13/2018	0.000000	17,793.30	17,793.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		594918104	201812135000300	326,549.000	MICROSOFT CORP		12/13/2018	11/14/2018	12/13/2018	0.000000	150,212.54	150,212.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		595017104	201812065000320	10,203.000	MICROCHIP TECHNOLOGY INC		12/6/2018	11/20/2018	12/6/2018	0.000000	3,718.99	3,718.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		59522J103	201810315000120	4,847.000	MID-AMERICA APARTMENT COMMUNIT		10/31/2018	10/12/2018	10/31/2018	0.000000	4,471.36	4,471.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		60871R209	201812175000170	8,107.000	MOLSON COORS BREWING CO		12/17/2018	11/29/2018	12/17/2018	0.000000	3,323.67	3,323.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		609207105	201810125000150	62,453.000	MONDELEZ INTERNATIONAL INC		10/12/2018	9/27/2018	10/12/2018	0.000000	16,237.78	16,237.78	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		615369105	20181215000030	7,231.000	MOODY S CORP		12/12/2018	11/20/2018	12/12/2018	0.000000	3,181.64	3,181.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		617446448	20181115S000300	56,469.000	MORGAN STANLEY		11/15/2018	10/30/2018	11/15/2018	0.000000	16,940.70	16,940.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		61945C103	20181220S000040	15,360.000	MOSAIC CO/THE		12/20/2018	12/5/2018	12/20/2018	0.000000	384.00	384.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		620076307	20181015S000070	6,884.000	MOTOROLA SOLUTIONS INC		10/15/2018	9/13/2018	10/15/2018	0.000000	3,579.68	3,579.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		629377508	20181115S000310	12,921.000	NRG ENERGY INC		11/15/2018	10/31/2018	11/15/2018	0.000000	387.63	387.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		631103108	20181228S000250	4,988.000	NASDAQ INC		12/28/2018	12/13/2018	12/28/2018	0.000000	2,194.72	2,194.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		637071101	20181221S000080	16,573.000	NATIONAL OILWELL VARCO INC		12/21/2018	12/6/2018	12/21/2018	0.000000	828.65	828.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		641100104	20181024S000010	11,041.000	NETAPP INC		10/24/2018	10/4/2018	10/24/2018	0.000000	4,416.40	4,416.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		651229106	20181214S000260	18,829.000	NEWELL BRANDS INC		12/14/2018	11/29/2018	12/14/2018	0.000000	4,330.67	4,330.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		651639106	20181227S000110	23,104.000	NEWMONT MINING CORP		12/27/2018	12/6/2018	12/27/2018	0.000000	3,234.56	3,234.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		652498109	20181017S000050	16,273.000	NEWS CORP		10/17/2018	9/11/2018	10/17/2018	0.000000	1,627.30	1,627.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		652498208	20181017S000060	5,170.000	NEWS CORP		10/17/2018	9/11/2018	10/17/2018	0.000000	517.00	517.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		65339F101	20181217S000140	20,427.000	NEXTERA ENERGY INC		12/17/2018	11/29/2018	12/17/2018	0.000000	22,673.97	22,673.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		654106103	20181001S000090	54,460.000	NIKE INC		10/1/2018	8/31/2018	10/1/2018	0.000000	10,892.00	10,892.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		65473P105	20181120S000140	15,460.000	NISOURCE INC		11/20/2018	10/30/2018	11/20/2018	0.000000	3,014.70	3,014.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655044105	20181119S000070	20,568.000	NOBLE ENERGY INC		11/19/2018	11/2/2018	11/19/2018	0.000000	2,262.48	2,262.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655044105	20181119S000090	6.000	NOBLE ENERGY INC		11/19/2018	11/2/2018	11/19/2018	0.000000	0.66	0.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655664100	20181211S000110	4,965.000	NORDSTROM INC		12/11/2018	11/23/2018	12/11/2018	0.000000	1,837.05	1,837.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655844108	20181210S000060	11,925.000	NORFOLK SOUTHERN CORP		12/10/2018	11/1/2018	12/10/2018	0.000000	9,540.00	9,540.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		665859104	20181001S000040	8,979.000	NORTHERN TRUST CORP		10/1/2018	9/13/2018	10/1/2018	0.000000	4,938.45	4,938.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		666807102	20181219S000080	7,542.000	NORTHROP GRUMMAN CORP		12/19/2018	11/30/2018	12/19/2018	0.000000	9,050.40	9,050.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		670346105	20181109S000120	13,471.000	NUCOR CORP		11/9/2018	9/27/2018	11/9/2018	0.000000	5,118.98	5,118.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		67066G104	20181221S000090	26,335.000	NVIDIA CORP		12/21/2018	11/29/2018	12/21/2018	0.000000	4,213.60	4,213.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		674599105	20181015S000040	32,512.000	OCCIDENTAL PETROLEUM CORP		10/15/2018	9/7/2018	10/15/2018	0.000000	25,359.36	25,359.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		681919106	20181010S000020	9,650.000	OMNICOM GROUP INC		10/10/2018	9/20/2018	10/10/2018	0.000000	5,790.00	5,790.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		682680103	20181114S000160	17,513.000	ONEOK INC		11/14/2018	11/2/2018	11/14/2018	0.000000	14,973.62	14,973.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		68389X105	20181030S000090	120,371.000	ORACLE CORP		10/30/2018	10/15/2018	10/30/2018	0.000000	22,870.49	22,870.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693475105	20181105S000040	19,772.000	PNC FINANCIAL SERVICES GROUP I		11/5/2018	10/16/2018	11/5/2018	0.000000	18,783.40	18,783.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693506107	20181212S000050	10,306.000	PPG INDUSTRIES INC		12/12/2018	11/8/2018	12/12/2018	0.000000	4,946.88	4,946.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		69351T106	20181001S000240	29,680.000	PPL CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	12,168.80	12,168.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693656100	20181221S000020	3,323.000	PVH CORP		12/21/2018	11/27/2018	12/21/2018	0.000000	124.61	124.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693718108	20181204S000090	14,928.000	PACCAR INC		12/4/2018	11/9/2018	12/4/2018	0.000000	4,179.84	4,179.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		695156109	20181015S000230	4,006.000	PACKAGING CORP OF AMERICA		10/15/2018	9/13/2018	10/15/2018	0.000000	3,164.74	3,164.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		701094104	20181207S000130	5,637.000	PARKER-HANNIFIN CORP		12/7/2018	11/8/2018	12/7/2018	0.000000	4,284.12	4,284.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		704326107	20181115S000370	13,633.000	PAYCHEX INC		11/15/2018	10/31/2018	11/15/2018	0.000000	7,634.48	7,634.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		712704105	20181115S000320	14,855.000	PEOPLE'S UNITED FINANCIAL INC		11/15/2018	10/31/2018	11/15/2018	0.000000	2,599.63	2,599.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		714046109	20181109S000080	4,697.000	PERKINELMER INC		11/9/2018	10/18/2018	11/9/2018	0.000000	328.79	328.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		714046109	20181109S000090	19.000	PERKINELMER INC		11/9/2018	10/18/2018	11/9/2018	0.000000	1.33	1.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		717081103	20181203S000080	249,637.000	PFIZER INC		12/3/2018	11/8/2018	12/3/2018	0.000000	84,876.58	84,876.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		718172109	20181012S000140	66,198.000	PHILIP MORRIS INTERNATIONAL IN		10/12/2018	9/25/2018	10/12/2018	0.000000	2,263.97	2,263.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		718172109	20181012S000170	66,198.000	PHILIP MORRIS INTERNATIONAL IN		10/12/2018	9/25/2018	10/12/2018	0.000000	73,201.75	73,201.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		718546104	20181203S000120	18,500.000	PHILLIPS 66		12/3/2018	11/16/2018	12/3/2018	0.000000	14,800.00	14,800.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		723484101	20181203S000110	4,768.000	PINNACLE WEST CAPITAL CORP		12/3/2018	10/31/2018	12/3/2018	0.000000	3,516.40	3,516.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		723787107	20181012S000090	7,255.000	PIONEER NATURAL RESOURCES CO		10/12/2018	9/27/2018	10/12/2018	0.000000	1,160.96	1,160.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74144T108	20181228S000260	10,534.000	T ROWE PRICE GROUP INC		12/28/2018	12/13/2018	12/28/2018	0.000000	7,373.80	7,373.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74251V102	20181228S000220	11,470.000	PRINCIPAL FINANCIAL GROUP INC		12/28/2018	11/30/2018	12/28/2018	0.000000	6,193.80	6,193.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		742718109	20181115S000340	106,000.000	PROCTER & GAMBLE CO/THE		11/15/2018	10/18/2018	11/15/2018	0.000000	76,023.20	76,023.20	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		74340W103	201812315000230	27,267.000	PROLOGIS INC		12/31/2018	12/17/2018	12/31/2018	0.000000	13,088.16	13,088.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		744320102	201812135000290	18,062.000	PRUDENTIAL FINANCIAL INC		12/13/2018	11/23/2018	12/13/2018	0.000000	16,255.80	16,255.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		744573106	201812315000290	21,888.000	PUBLIC SERVICE ENTERPRISE GROU		12/31/2018	12/6/2018	12/31/2018	0.000000	9,849.60	9,849.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		744600109	201812275000120	6,490.000	PUBLIC STORAGE		12/27/2018	12/11/2018	12/27/2018	0.000000	12,980.00	12,980.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		745867101	201810035000050	11,153.000	PULTEGROUP INC		10/3/2018	9/17/2018	10/3/2018	0.000000	1,003.77	1,003.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		747525103	201812205000090	60,918.000	QUALCOMM INC		12/20/2018	12/6/2018	12/20/2018	0.000000	37,769.16	37,769.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74834L100	201810225000020	5,820.000	QUEST DIAGNOSTICS INC		10/22/2018	10/4/2018	10/22/2018	0.000000	2,910.00	2,910.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		751212101	201810125000160	2,353.000	RALPH LAUREN CORP		10/12/2018	9/27/2018	10/12/2018	0.000000	1,470.63	1,470.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		754730109	201810155000200	5,591.000	RAYMOND JAMES FINANCIAL INC		10/15/2018	9/28/2018	10/15/2018	0.000000	1,677.30	1,677.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		755111507	201811085000250	12,148.000	RAYTHEON CO		11/8/2018	10/9/2018	11/8/2018	0.000000	10,538.39	10,538.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	201810155000150	12,351.000	REALTY INCOME CORP		10/15/2018	9/28/2018	10/15/2018	0.000000	2,723.40	2,723.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	201811155000270	12,351.000	REALTY INCOME CORP		11/15/2018	10/31/2018	11/15/2018	0.000000	2,723.40	2,723.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	201812145000170	12,351.000	REALTY INCOME CORP		12/14/2018	11/30/2018	12/14/2018	0.000000	2,723.40	2,723.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	201812145000200	212.000	REALTY INCOME CORP		12/14/2018	11/30/2018	12/14/2018	0.000000	46.75	46.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		758849103	201811285000040	7,215.000	REGENCY CENTERS CORP		11/28/2018	11/13/2018	11/28/2018	0.000000	4,004.33	4,004.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		7591EP100	201810015000190	47,686.000	REGIONS FINANCIAL CORP		10/1/2018	9/6/2018	10/1/2018	0.000000	6,676.04	6,676.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		760759100	201810155000030	9,283.000	REPUBLIC SERVICES INC		10/15/2018	9/28/2018	10/15/2018	0.000000	3,481.13	3,481.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		761152107	201812135000240	6,078.000	RESMED INC		12/13/2018	11/7/2018	12/13/2018	0.000000	2,248.86	2,248.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		770323103	201812145000190	5,304.000	ROBERT HALF INTERNATIONAL INC		12/14/2018	11/21/2018	12/14/2018	0.000000	1,485.12	1,485.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		773903109	201812105000030	5,245.000	ROCKWELL AUTOMATION INC		12/10/2018	11/8/2018	12/10/2018	0.000000	5,087.65	5,087.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		774341101	201812105000180	7,119.000	ROCKWELL COLLINS INC		12/10/2018	11/15/2018	12/10/2018	0.000000	2,349.27	2,349.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		776696106	201810225000040	4,401.000	ROPER TECHNOLOGIES INC		10/22/2018	10/4/2018	10/22/2018	0.000000	1,815.41	1,815.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		778296103	201812285000310	16,310.000	ROSS STORES INC		12/28/2018	12/6/2018	12/28/2018	0.000000	3,669.75	3,669.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		78409V104	201812125000020	10,893.000	S&P GLOBAL INC		12/12/2018	11/27/2018	12/12/2018	0.000000	5,446.50	5,446.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		78440X101	201810155000110	3,686.000	SL GREEN REALTY CORP		10/15/2018	9/27/2018	10/15/2018	0.000000	2,994.88	2,994.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		80599M102	201810015000210	6,056.000	SCANA CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	749.13	749.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		806857108	201810125000110	58,809.000	SCHLUMBERGER LTD		10/12/2018	9/4/2018	10/12/2018	0.000000	29,404.50	29,404.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		809513105	201811235000080	51,206.000	CHARLES SCHWAB CORP/ITHE		11/23/2018	11/8/2018	11/23/2018	0.000000	6,656.78	6,656.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		81211K100	201812215000060	6,879.000	SEALED AIR CORP		12/21/2018	12/6/2018	12/21/2018	0.000000	1,100.64	1,100.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		816851109	201810155000180	11,215.000	SEMPRA ENERGY		10/15/2018	9/20/2018	10/15/2018	0.000000	10,037.43	10,037.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		824348106	201812075000180	3,559.000	SHERWIN-WILLIAMS CO/THE		12/7/2018	11/15/2018	12/7/2018	0.000000	3,060.74	3,060.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		828906109	201811305000310	13,393.000	SIMON PROPERTY GROUP INC		11/30/2018	11/15/2018	11/30/2018	0.000000	26,786.00	26,786.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		83088M102	201812185000040	7,752.000	SKYWORX SOLUTIONS INC		12/18/2018	11/26/2018	12/18/2018	0.000000	2,945.76	2,945.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		831865209	201811155000360	6,155.000	AO SMITH CORP		11/15/2018	10/30/2018	11/15/2018	0.000000	1,354.10	1,354.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		832696405	201812035000130	4,926.000	JM SMUCKER CO/THE		12/3/2018	11/15/2018	12/3/2018	0.000000	4,187.10	4,187.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		833034101	201812105000190	2,443.000	SNAP-ON INC		12/10/2018	11/19/2018	12/10/2018	0.000000	2,320.85	2,320.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		842587107	201812065000290	43,926.000	SOUTHERN CO/THE		12/6/2018	11/16/2018	12/6/2018	0.000000	26,355.60	26,355.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		854502101	201812185000050	6,627.000	STANLEY BLACK & DECKER INC		12/18/2018	11/29/2018	12/18/2018	0.000000	4,373.82	4,373.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		855244109	201811305000360	57,451.000	STARBUCKS CORP		11/30/2018	11/14/2018	11/30/2018	0.000000	20,682.36	20,682.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		857477103	201810155000100	16,157.000	STATE STREET CORP		10/15/2018	9/28/2018	10/15/2018	0.000000	7,593.79	7,593.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		863667101	201810315000130	13,219.000	STRYKER CORP		10/31/2018	9/27/2018	10/31/2018	0.000000	6,212.93	6,212.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		867914103	201812175000260	19,956.000	SUNTRUST BANKS INC		12/17/2018	11/29/2018	12/17/2018	0.000000	9,978.00	9,978.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		871503108	201812125000090	26,921.000	SYMANTEC CORP		12/12/2018	11/16/2018	12/12/2018	0.000000	2,019.08	2,019.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		871658103	201811155000330	29,019.000	SYNCHRONY FINANCIAL		11/15/2018	11/2/2018	11/15/2018	0.000000	6,093.99	6,093.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		871829107	201810265000030	20,364.000	SYSCO CORP		10/26/2018	10/4/2018	10/26/2018	0.000000	7,331.04	7,331.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		872540109	201812065000250	53,408.000	TJX COS INC/THE		12/6/2018	11/14/2018	12/6/2018	0.000000	10,414.56	10,414.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		876030107	201810015000200	12,220.000	TAPESTRY INC		10/1/2018	9/6/2018	10/1/2018	0.000000	4,124.25	4,124.25	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		876030107	201812315000270	12,476.000	TAPESTRY INC		12/31/2018	12/6/2018	12/31/2018	0.000000	4,210.65	4,210.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		87612E106	20181210S000070	22,798.000	TARGET CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	14,590.72	14,590.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		882506104	20181119S000050	41,401.000	TEXAS INSTRUMENTS INC		11/19/2018	10/30/2018	11/19/2018	0.000000	31,878.77	31,878.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		883203101	20181010S000030	10,871.000	TEXTRON INC		10/1/2018	9/13/2018	10/1/2018	0.000000	217.42	217.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		883556102	20181015S000090	17,082.000	THERMO FISHER SCIENTIFIC INC		10/15/2018	9/14/2018	10/15/2018	0.000000	2,903.94	2,903.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		88579Y101	20181212S000070	25,409.000	3M CO		12/12/2018	11/21/2018	12/12/2018	0.000000	34,556.24	34,556.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		886547108	20181010S000050	4,325.000	TIFFANY & CO		10/10/2018	9/19/2018	10/10/2018	0.000000	2,378.75	2,378.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		891027104	20181010S000060	4,415.000	TORCHMARK CORP		11/1/2018	10/4/2018	11/1/2018	0.000000	706.40	706.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		891906109	20181001S000230	7,044.000	TOTAL SYSTEM SERVICES INC		10/1/2018	9/19/2018	10/1/2018	0.000000	915.72	915.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		892356106	20181211S000100	5,276.000	TRACTOR SUPPLY CO		12/11/2018	11/23/2018	12/11/2018	0.000000	1,635.56	1,635.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		89417E109	20181231S000180	11,594.000	TRAVELERS COS INC/THE		12/31/2018	12/7/2018	12/31/2018	0.000000	8,927.38	8,927.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		90130A101	20181017S000030	44,751.000	TWENTY-FIRST CENTURY FOX INC		9/11/2018	9/11/2018	10/17/2018	0.000000	8,055.18	8,055.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		90130A200	20181017S000020	18,647.000	TWENTY-FIRST CENTURY FOX INC		10/17/2018	9/11/2018	10/17/2018	0.000000	3,356.46	3,356.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		902494103	20181214S000180	12,818.000	TYSON FOODS INC		12/14/2018	11/29/2018	12/14/2018	0.000000	4,806.75	4,806.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		902653104	20181031S000140	11,399.000	UDR INC		10/31/2018	10/9/2018	10/31/2018	0.000000	3,676.18	3,676.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		902973304	20181015S000130	65,210.000	US BANCORP		10/15/2018	9/27/2018	10/15/2018	0.000000	24,127.70	24,127.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		907818108	20181226S000320	32,031.000	UNION PACIFIC CORP		12/28/2018	11/29/2018	12/28/2018	0.000000	25,624.80	25,624.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		911312106	20181206S000330	30,034.000	UNITED PARCEL SERVICE INC		12/5/2018	11/16/2018	12/5/2018	0.000000	27,330.94	27,330.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		913017109	20181210S000090	32,576.000	UNITED TECHNOLOGIES CORP		12/10/2018	11/15/2018	12/10/2018	0.000000	23,943.36	23,943.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		91324P102	20181213S000310	41,689.000	UNITEDHEALTH GROUP INC		12/13/2018	11/30/2018	12/13/2018	0.000000	37,520.10	37,520.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		913903100	20181217S000250	3,729.000	UNIVERSAL HEALTH SERVICES INC		12/17/2018	11/30/2018	12/17/2018	0.000000	372.90	372.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		91529Y106	20181116S000120	9,314.000	UNUM GROUP		11/16/2018	10/26/2018	11/16/2018	0.000000	2,421.64	2,421.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		918204108	20181220S000070	14,081.000	VF CORP		12/20/2018	12/7/2018	12/20/2018	0.000000	7,181.31	7,181.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		91913Y100	20181212S000060	18,512.000	VALERO ENERGY CORP		12/12/2018	11/19/2018	12/12/2018	0.000000	14,809.60	14,809.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92276F100	20181012S000060	15,179.000	VENTAS INC		10/12/2018	9/28/2018	10/12/2018	0.000000	11,991.41	11,991.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92343V104	20181101S000110	175,958.000	VERIZON COMMUNICATIONS INC		11/1/2018	10/5/2018	11/1/2018	0.000000	106,014.70	106,014.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92553P201	20181001S000120	14,986.000	VIACOM INC		10/1/2018	9/14/2018	10/1/2018	0.000000	2,997.20	2,997.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92826C839	20181204S000130	76,954.000	VISA INC		12/4/2018	11/15/2018	12/4/2018	0.000000	19,238.50	19,238.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		929042109	20181119S000100	7,372.000	VORNADO REALTY TRUST		11/19/2018	11/2/2018	11/19/2018	0.000000	4,644.36	4,644.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		929160109	20181207S000120	5,729.000	VULCAN MATERIALS CO		12/7/2018	11/20/2018	12/7/2018	0.000000	1,604.12	1,604.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92939U106	20181203S000070	13,437.000	WEC ENERGY GROUP INC		12/3/2018	11/13/2018	12/1/2018	0.000000	7,423.94	7,423.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		931427108	20181212S000040	35,922.000	WALGREENS BOOTS ALLIANCE INC		12/12/2018	11/8/2018	12/12/2018	0.000000	15,805.68	15,805.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		94106L109	20181214S000210	17,084.000	WASTE MANAGEMENT INC		12/14/2018	11/29/2018	12/14/2018	0.000000	7,944.06	7,944.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		949746101	20181203S000180	184,585.000	WELLS FARGO & CO		12/3/2018	11/8/2018	12/1/2018	0.000000	79,371.55	79,371.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		95040Q104	20181121S000140	15,843.000	WELLTOWER INC		11/21/2018	11/8/2018	11/21/2018	0.000000	13,783.41	13,783.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		958102105	20181015S000170	12,407.000	WESTERN DIGITAL CORP		10/15/2018	9/27/2018	10/15/2018	0.000000	6,203.50	6,203.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		959802109	20181231S000330	5,166.000	WESTERN UNION CO/THE		12/31/2018	12/14/2018	12/31/2018	0.000000	981.54	981.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		959802109	20181231S000350	14,206.000	WESTERN UNION CO/THE		12/31/2018	12/14/2018	12/31/2018	0.000000	2,699.14	2,699.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		96145D105	20181119S000110	10,864.000	WESTROCK CO		11/19/2018	11/8/2018	11/19/2018	0.000000	4,943.12	4,943.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		962166104	20181221S000040	32,818.000	WEYERHAEUSER CO		12/21/2018	11/29/2018	12/21/2018	0.000000	11,158.12	11,158.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		963320106	20181217S000090	2,796.000	WHIRLPOOL CORP		12/17/2018	11/15/2018	12/15/2018	0.000000	3,215.40	3,215.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		969457100	20181231S000190	52,383.000	WILLIAMS COS INC/THE		12/31/2018	12/13/2018	12/31/2018	0.000000	17,810.22	17,810.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		983134107	20181130S000340	4,235.000	WYNN RESORTS LTD		11/30/2018	11/20/2018	11/30/2018	0.000000	3,176.25	3,176.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		983898100	20181022S000030	21,605.000	XCEL ENERGY INC		10/22/2018	9/13/2018	10/20/2018	0.000000	8,209.90	8,209.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		983919101	20181204S000100	10,770.000	XILINX INC		12/4/2018	11/9/2018	12/4/2018	0.000000	3,877.20	3,877.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		984121608	20181031S000110	9,451.000	XEROX CORP		10/31/2018	9/27/2018	10/31/2018	0.000000	2,362.75	2,362.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		98419M100	20181207S000210	7,649.000	XYLEM INC/NY		12/7/2018	10/31/2018	12/7/2018	0.000000	1,606.29	1,606.29	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		988498101	201812075000140	13,745.000	YUMI BRANDS INC		12/7/2018	11/23/2018	12/7/2018	0.000000	4,948.56	4,948.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		98956P102	201810315000160	8,665.000	ZIMMER BIOMET HOLDINGS INC		10/31/2018	9/27/2018	10/31/2018	0.000000	2,079.50	2,079.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		989701107	201811215000160	8,279.000	ZIONS BANCORP NA		11/21/2018	11/13/2018	11/21/2018	0.000000	2,483.70	2,483.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		98978V103	201812035000230	20,870.000	ZOETIS INC		12/3/2018	11/19/2018	12/3/2018	0.000000	2,629.62	2,629.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0176J109	201810015000300	4,032.000	ALLEGION PLC		9/28/2018	9/14/2018	9/28/2018	0.000000	846.72	846.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0176J109	201812285000400	4,115.000	ALLEGION PLC		12/28/2018	12/14/2018	12/28/2018	0.000000	864.15	864.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0177J108	201812175000270	13,588.000	ALLERGAN PLC		12/14/2018	11/9/2018	12/14/2018	0.000000	9,783.36	9,783.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0408V102	201811155000240	10,333.000	AON PLC		11/15/2018	10/31/2018	11/15/2018	0.000000	4,133.20	4,133.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G1151C101	201811155005520	27,286.000	ACCENTURE PLC		11/15/2018	10/17/2018	11/15/2018	0.000000	39,837.56	39,837.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G16249107	20181003A000070	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	1,739.71	1,739.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DVC		G16249107	20181003A000070	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-1,739.71	-1,739.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G16249107	20181003A000110	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	1,338.86	1,338.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DVC		G16249107	20181003A000110	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-1,338.86	-1,338.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G16249107	20181003S000080	10,097.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	101.98	101.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DVC		G16249107	20181003S000080	-10,097.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-101.98	-101.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G29183103	201811165005250	18,452.000	EATON CORP PLC		11/16/2018	11/1/2018	11/16/2018	0.000000	12,178.32	12,178.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G3223R108	201812125000060	1,770.000	EVEREST RE GROUP LTD		12/12/2018	11/27/2018	12/12/2018	0.000000	2,478.00	2,478.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G47791101	201810015000310	10,528.000	INGERSOLL-RAND PLC		9/28/2018	9/6/2018	9/28/2018	0.000000	5,579.84	5,579.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G47791101	201812315000040	10,625.000	INGERSOLL-RAND PLC		12/31/2018	12/6/2018	12/31/2018	0.000000	5,531.25	5,531.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G4918T108	201812035000160	17,496.000	INVECO LTD		12/3/2018	11/9/2018	12/3/2018	0.000000	5,248.80	5,248.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G51502105	201810125000020	39,324.000	JOHNSON CONTROLS INTERNATIONAL		10/12/2018	9/21/2018	10/12/2018	0.000000	10,224.24	10,224.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G5494J103	201812275000130	23,854.000	LINDE PLC		12/27/2018	12/17/2018	12/27/2018	0.000000	19,679.55	19,679.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G5960L103	201810195000040	57,511.000	MEDTRONIC PLC		10/19/2018	9/27/2018	10/19/2018	0.000000	28,755.50	28,755.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G6095L109	201811215000200	11,274.000	APTIV PLC		11/21/2018	11/6/2018	11/21/2018	0.000000	2,477.69	2,477.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G6518L108	201812065000310	15,430.000	NIELSEN HOLDINGS PLC		12/5/2018	11/20/2018	12/5/2018	0.000000	5,400.50	5,400.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G7945M107	201810045000110	12,188.000	SEAGATE TECHNOLOGY PLC		10/3/2018	9/18/2018	10/3/2018	0.000000	7,678.44	7,678.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G7500T104	201811025000100	6,872.000	PENTAIR PLC		11/2/2018	10/18/2018	11/2/2018	0.000000	1,202.60	1,202.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G87110105	201812065000300	18,505.000	TECHNIPFMC PLC		12/5/2018	11/19/2018	12/5/2018	0.000000	2,405.65	2,405.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G96629103	201810155000040	5,569.000	WILLIS TOWERS WATSON PLC		10/15/2018	9/27/2018	10/15/2018	0.000000	3,341.40	3,341.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G97822103	201812185000090	5,453.000	PERRIGO CO PLC		12/18/2018	11/29/2018	12/18/2018	0.000000	1,036.07	1,036.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		H1467J104	201810125000100	19,777.000	CHUBB LTD		10/12/2018	9/20/2018	10/12/2018	0.000000	14,437.21	14,437.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		H2906T109	201812135000170	5,234.000	GARMIN LTD		12/31/2018	12/13/2018	12/31/2018	0.000000	2,774.02	2,774.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		H84989104	201812075000250	15,093.000	TE CONNECTIVITY LTD		12/7/2018	11/21/2018	12/7/2018	0.000000	6,540.92	6,540.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		N53745100	201812175000240	13,828.000	LYONDELBASELL INDUSTRIES NV		12/17/2018	12/7/2018	12/17/2018	0.000000	13,828.00	13,828.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		V7780T103	201810115000030	7,192.000	ROYAL CARIBBEAN CRUISES LTD		10/11/2018	9/20/2018	10/11/2018	0.000000	5,034.40	5,034.40	0.00
INTEREST						0.000							7,510.90	7,510.90	0.00
U.S. DOLLAR						0.000							7,510.90	7,510.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IT		996085619	201810025000050	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/2/2018	10/2/2018	10/1/2018	0.000000	2,938.50	2,938.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IT		996085619	201811025000110	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/2/2018	11/2/2018	11/1/2018	0.000000	2,299.69	2,299.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IT		996085619	201812045000140	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/4/2018	12/4/2018	12/1/2018	0.000000	2,225.96	2,225.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	201810015000270	0.000	CR INTEREST-ACCOUNT 9565998400		10/1/2018	9/28/2018	9/28/2018	0.000000	9.67	9.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	201810015000280	0.000	DR INTEREST-ACCOUNT 9565998400		10/1/2018	9/28/2018	9/28/2018	0.000000	-100.16	-100.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	201810150000160	0.000	CR INTEREST-ACCOUNT 9565998400		11/1/2018	10/31/2018	10/31/2018	0.000000	3.04	3.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	201812035000250	0.000	CR INTEREST-ACCOUNT 9565998400		12/1/2018	11/30/2018	11/30/2018	0.000000	133.76	133.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	201812195000090	0.000	CAP CR INTEREST-ACC 9565998400		12/18/2018	12/18/2018	12/18/2018	0.000000	0.44	0.44	0.00
INTEREST ACCRUAL						0.000							0.00	7.81	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	7.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IA		996085619	20181002A000060	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/30/2018	9/30/2018	10/1/2018	0.000000	0.00	2.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IA		996085619	20181102A000120	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/31/2018	10/31/2018	11/1/2018	0.000000	0.00	3.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IA		996085619	20181204A000150	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/30/2018	11/30/2018	12/1/2018	0.000000	0.00	1.49	0.00
MANUAL JOURNAL ENTRIES						0.000							0.00	0.00	0.00
U.S. DOLLAR						0.000							0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000160	0.000	REVERSE SEPT BNY SL REBATES GL ACC.		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-40,493.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000190	0.000	OCT BNY SL REBATES GL ACCT (71042C)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	54,826.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000340	0.000	REVERSE OCT BNY SL REBATES GL ACC.		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-54,826.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000370	0.000	NOV BNY SL REBATES GL ACCT (71042C)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	44,051.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190115A000350	0.000	REVERSE NOV BNY SL REBATES GL ACC.		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-44,051.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190117A000100	0.000	DEC BNY SL REBATES GL ACCT (71042C)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	45,763.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	00817Y108		20181129A000400	0.000	CASH STOCK MERGER GL ACCT (120080)		11/29/2018	11/29/2018	11/29/2018	0.000000	0.00	2,054,360.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	00817Y108		20181220A000150	0.000	REVERSE CASH AND STOCK MERGER GL.		12/14/2018	12/14/2018	12/14/2018	0.000000	0.00	-2,054,360.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	30219G108		20181221A000460	0.000	C/S MERGER TO 125523100 GL ACCT (120..		12/21/2018	12/21/2018	12/21/2018	0.000000	0.00	1,187,160.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	30219G108		20181226A005120	0.000	TO REVERSE C/S MERGER GL ACCT (120..		12/26/2018	12/26/2018	12/26/2018	0.000000	0.00	-1,187,160.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	774341101		20181127A000220	0.000	CASH AND STOCK GL ACCT (120080)		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	664,416.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	774341101		20181204A000160	0.000	REVERSE CASH AND STOCK MERGER GL.		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	-664,416.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	774341101		20181204A000170	0.000	REVERSE CASH AND STOCK MERGER GL.		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	-302,109.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	774341101		20181204A000180	0.000	REVERSAL GL ACCT (120080)		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	302,109.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000150	0.000	REVERSE SEPT BNY SL BANK FEES GL A.		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	2,231.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000180	0.000	OCT BNY SL BANK FEES GL ACCT (220390)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-1,223.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000330	0.000	REVERSE OCT BNY SL BANK FEES GL AC.		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	1,223.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000360	0.000	NOV BNY SL BANK FEES GL ACCT (220390)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-1,036.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190115A000340	0.000	REVERSE NOV BNY SL BANK FEES GL AC.		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	1,036.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190117A000090	0.000	DEC BNY SL BANK FEES GL ACCT (220390)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-1,213.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000160	0.000	REVERSE SEPT BNY SL REBATES GL ACC.		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	40,493.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000190	0.000	OCT BNY SL REBATES GL ACCT (220391)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-54,826.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000340	0.000	REVERSE OCT BNY SL REBATES GL ACC.		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	54,826.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000370	0.000	NOV BNY SL REBATES GL ACCT (220391)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-44,051.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190115A000350	0.000	REVERSE NOV BNY SL REBATES GL ACC.		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	44,051.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190117A000100	0.000	DEC BNY SL REBATES GL ACCT (220391)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-45,763.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	00817Y108		20181129A000400	0.000	CASH STOCK MERGER GL ACCT (642000)		11/29/2018	11/29/2018	11/29/2018	0.000000	0.00	-2,054,360.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	00817Y108		20181220A000150	0.000	REVERSE CASH AND STOCK MERGER GL.		12/14/2018	12/14/2018	12/14/2018	0.000000	0.00	2,054,360.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	30219G108		20181221A000460	0.000	C/S MERGER TO 125523100 GL ACCT (642..		12/21/2018	12/21/2018	12/21/2018	0.000000	0.00	-1,187,160.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	30219G108		20181226A005120	0.000	TO REVERSE C/S MERGER GL ACCT (642..		12/26/2018	12/26/2018	12/26/2018	0.000000	0.00	1,187,160.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	774341101		20181127A000220	0.000	CASH AND STOCK GL ACCT (642000)		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	-664,416.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	774341101		20181204A000160	0.000	REVERSE CASH AND STOCK MERGER GL.		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	664,416.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL	774341101		20181204A000170	0.000	REVERSE CASH AND STOCK MERGER GL.		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	302,109.21	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		774341101	20181204A000180	0.000	REVERSAL GL ACCT (642000)		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	-302,109.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000140	0.000	REVERSE SEPT BNY SL GROSS EARN GL		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-55,380.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000170	0.000	OCT BNY SL GROSS EARN GL ACCT (1203..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	62,993.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000320	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-62,993.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000350	0.000	NOV BNY SL GROSS EARN GL ACCT (1203..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	50,974.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190115A000330	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-50,974.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190117A000080	0.000	DEC BNY SL GROSS EARN GL ACCT (1203..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	53,866.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000150	0.000	REVERSE SEPT BNY SL BANK FEES GL A..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-2,231.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000180	0.000	OCT BNY SL BANK FEES GL ACCT (710480)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	1,223.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000330	0.000	REVERSE OCT BNY SL BANK FEES GL AC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-1,223.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000360	0.000	NOV BNY SL BANK FEES GL ACCT (710480)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	1,036.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190115A000340	0.000	REVERSE NOV BNY SL BANK FEES GL AC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-1,036.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190117A000090	0.000	DEC BNY SL BANK FEES GL ACCT (710480)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	1,213.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000140	0.000	REVERSE SEPT BNY SL GROSS EARN GL		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	55,380.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181119A000170	0.000	OCT BNY SL GROSS EARN GL ACCT (6250..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-62,993.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000320	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	62,993.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20181217A000350	0.000	NOV BNY SL GROSS EARN GL ACCT (6250..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-50,974.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190115A000330	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	50,974.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190117A000080	0.000	DEC BNY SL GROSS EARN GL ACCT (6250..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-53,866.73	0.00
MISCELLANEOUS ACTIVITY						-0.900							163.25	185.87	163.25
U.S. DOLLAR						-0.900							163.25	185.87	163.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20181016S000090160..	0.000	OD CHRG WRITE-OFF		9/28/2018	9/28/2018		0.000000	100.16	100.16	100.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		03349M105	20181016S0000120	0.000	Cash In Lieu of Fractional Sha ANDEAVOR		10/16/2018	10/16/2018		0.000000	49.61	49.61	49.61
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		25884L109	20181121S000170	0.000	Cash In Lieu of Fractional Sha EQT CORP		11/21/2018	11/21/2018		0.000000	11.89	11.89	11.89
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		36650S105	20181008A000180	-0.400	TO ADJUST FRACTIONS GARRETT MOTIO..		10/8/2018	10/8/2018	10/8/2018	0.000000	-2.53	0.00	-2.53
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		438516106	20181008S000010	0.000	Cash In Lieu of Fractional Sha HONEYWELL		10/5/2018	10/5/2018		0.000000	7.02	7.02	7.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		438516106	20181102S0000150	0.000	Cash In Lieu of Fractional Sha HONEYWELL		11/2/2018	11/2/2018		0.000000	17.19	17.19	17.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		775711104	20181218A000060	-0.500	FRACTIONAL WRITE OFF ROLLINS INC		12/11/2018	12/11/2018	12/11/2018	0.000000	-20.09	0.00	-20.09
PURCHASES						9,470,123.230							34,173,344.94	34,173,344.94	0.00
U.S. DOLLAR						9,470,123.230							34,173,344.94	34,173,344.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181002S000070	26,044.030	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	10/2/2018	10/2/2018	10/2/2018	1.000000	26,044.03	-26,044.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181003S0000120	25,182.020	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	10/3/2018	10/3/2018	10/3/2018	1.000000	25,182.02	-25,182.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181004S0000120	7,678.440	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	10/4/2018	10/4/2018	10/4/2018	1.000000	7,678.44	-7,678.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181005S0000090	179,141.600	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	10/5/2018	10/5/2018	10/5/2018	1.000000	179,141.60	-179,141.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181010S0000060	75,397.890	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	10/10/2018	10/10/2018	10/10/2018	1.000000	75,397.89	-75,397.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181011S0000040	5,034.400	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	10/11/2018	10/11/2018	10/11/2018	1.000000	5,034.40	-5,034.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181012S0000180	167,664.890	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	10/12/2018	10/12/2018	10/12/2018	1.000000	167,664.89	-167,664.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181017S0000080	28,436.220	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	10/17/2018	10/17/2018	10/17/2018	1.000000	28,436.22	-28,436.22	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	20181018S000090	6,123.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/18/2018	10/18/2018	10/18/2018	1.000000	6,123.00	-6,123.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181022S000070	60,684.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/22/2018	10/22/2018	10/22/2018	1.000000	60,684.31	-60,684.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181023S000080	5,965.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/23/2018	10/23/2018	10/23/2018	1.000000	5,965.12	-5,965.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181024S000060	107,731.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/24/2018	10/24/2018	10/24/2018	1.000000	107,731.55	-107,731.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181025S000020	44,250.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/25/2018	10/25/2018	10/25/2018	1.000000	44,250.72	-44,250.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181026S000060	15,221.620	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/26/2018	10/26/2018	10/26/2018	1.000000	15,221.62	-15,221.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181030S000110	22,870.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/30/2018	10/30/2018	10/30/2018	1.000000	22,870.49	-22,870.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181031S000210	155,609.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/31/2018	10/31/2018	10/31/2018	1.000000	155,609.80	-155,609.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181101S000170	349,768.830	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/1/2018	11/1/2018	11/1/2018	1.000000	349,768.83	-349,768.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181102S000130	5,716.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/2/2018	11/2/2018	11/2/2018	1.000000	5,716.97	-5,716.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181106S000080	599,557.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/6/2018	11/6/2018	11/6/2018	1.000000	599,557.39	-599,557.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181107S000130	16,577.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/7/2018	11/7/2018	11/7/2018	1.000000	16,577.28	-16,577.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181108S000270	10,538.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/8/2018	11/8/2018	11/8/2018	1.000000	10,538.39	-10,538.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181114S000170	20,445.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/14/2018	11/14/2018	11/14/2018	1.000000	20,445.98	-20,445.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181115S000530	404,756.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/15/2018	11/15/2018	11/15/2018	1.000000	404,756.18	-404,756.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181119S000290	1,020,620.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/19/2018	11/19/2018	11/19/2018	1.000000	1,020,620.68	-1,020,620.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181120S000200	39,218.320	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/20/2018	11/20/2018	11/20/2018	1.000000	39,218.32	-39,218.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181121S000180	74,147.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/21/2018	11/21/2018	11/21/2018	1.000000	74,147.55	-74,147.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181123S000120	27,928.820	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/23/2018	11/23/2018	11/23/2018	1.000000	27,928.82	-27,928.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181128S000060	13,381.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/28/2018	11/28/2018	11/28/2018	1.000000	13,381.18	-13,381.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181129S000380	653,216.670	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/29/2018	11/29/2018	11/29/2018	1.000000	653,216.67	-653,216.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181130S000380	80,150.910	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/30/2018	11/30/2018	11/30/2018	1.000000	80,150.91	-80,150.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181203S000270	271,039.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/3/2018	12/3/2018	12/3/2018	1.000000	271,039.95	-271,039.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181204S000210	40,393.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/4/2018	12/4/2018	12/4/2018	1.000000	40,393.68	-40,393.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181206S000340	84,890.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/6/2018	12/6/2018	12/6/2018	1.000000	84,890.08	-84,890.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181207S000270	164,559.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/7/2018	12/7/2018	12/7/2018	1.000000	164,559.65	-164,559.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181211S000140	108,806.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/11/2018	12/11/2018	12/11/2018	1.000000	108,806.26	-108,806.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181212S000120	93,280.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/12/2018	12/12/2018	12/12/2018	1.000000	93,280.30	-93,280.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181213S000320	288,689.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/13/2018	12/13/2018	12/13/2018	1.000000	288,689.61	-288,689.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181214S000370	2,263,064.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/14/2018	12/14/2018	12/14/2018	1.000000	2,263,064.96	-2,263,064.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181218S000070	18,519.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/18/2018	12/18/2018	12/18/2018	1.000000	18,519.18	-18,519.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181219S000110	14,436.270	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/19/2018	12/19/2018	12/19/2018	1.000000	14,436.27	-14,436.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181221S000440	32,473.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/21/2018	12/21/2018	12/21/2018	1.000000	32,473.58	-32,473.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181226S0005130	1,226,306.330	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/26/2018	12/26/2018	12/26/2018	1.000000	1,226,306.33	-1,226,306.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181227S000160	53,483.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/27/2018	12/27/2018	12/27/2018	1.000000	53,483.87	-53,483.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20181228S000380	238,727.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/28/2018	12/28/2018	12/28/2018	1.000000	238,727.26	-238,727.26	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		001055102	20181115S001350 TC...	560.000	AFLAC INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	44.205903	24,760.85	-24,760.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00130H105	20181115S001520 TC...	482.000	AES CORP/VA 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	15.335000	7,396.29	-7,396.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00130H105	20181224S000650 323...	149.000	AES CORP/VA	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	14.450000	2,154.17	-2,154.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00206R102	20181115S000460 TC...	5,296.000	AT&T INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	30.641000	162,327.70	-162,327.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00206R102	20181224S000090 323...	2,033.000	AT&T INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	28.310000	57,569.48	-57,569.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		002824100	20181115S000750 TC...	1,280.000	ABBOTT LABORATORIES 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	69.787203	89,340.42	-89,340.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		002824100	20181224S000260 323...	410.000	ABBOTT LABORATORIES	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	67.270000	27,563.78	-27,563.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00287Y109	20181115S000800 TC...	1,104.000	ABBVIE INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	89.241603	98,533.77	-98,533.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		003654100	20181115S0005340 TC...	33.000	ABIOMED INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	314.335151	10,373.39	-10,373.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		003654100	20181224S0002690 323...	15.000	ABIOMED INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	290.290000	4,354.46	-4,354.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00507V109	20181115S001370 TC...	556.000	ACTIVISION BLIZZARD INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	52.097078	28,971.33	-28,971.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00507V109	20181224S000570 323...	168.000	ACTIVISION BLIZZARD INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	45.850000	7,704.06	-7,704.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00724F101	20181115S001860 TC...	357.000	ADOBE INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	237.195602	84,682.40	-84,682.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00724F101	20181224S0002380 323...	24.000	ADOBE INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	208.800000	5,011.38	-5,011.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00751Y106	20181115S0005140 TC...	54.000	ADVANCE AUTO PARTS INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	178.304814	9,629.00	-9,629.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		007903107	20181115S001260 TC...	626.000	ADVANCED MICRO DEVICES INC 32112502...	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	21.018498	13,163.84	-13,163.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		007903107	20181224S000110 323...	1,097.000	ADVANCED MICRO DEVICES INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	16.930000	18,580.44	-18,580.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00817Y108	20181115S0002580 TC...	239.000	AETNA INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	208.737405	49,890.63	-49,890.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		008252108	20181115S0005250 TC...	39.000	AFFILIATED MANAGERS GROUP INC 3211...	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	111.315641	4,341.70	-4,341.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00846U101	20181115S0002650 TC...	232.000	AGILENT TECHNOLOGIES INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	63.905905	14,828.49	-14,828.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00846U101	20181224S001420 323...	59.000	AGILENT TECHNOLOGIES INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	63.290000	3,734.55	-3,734.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		009158106	20181115S0003540 TC...	160.000	AIR PRODUCTS & CHEMICALS INC 321125...	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	158.000000	25,281.60	-25,281.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		009158106	20181224S001640 323...	51.000	AIR PRODUCTS & CHEMICALS INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	155.190000	7,915.07	-7,915.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00971T101	20181115S0003930 TC...	124.000	AKAMAI TECHNOLOGIES INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	68.800000	8,532.44	-8,532.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		011659109	20181115S0004530 TC...	90.000	ALASKA AIR GROUP INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	67.494666	6,075.42	-6,075.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		011659109	20181224S0002180 323...	29.000	ALASKA AIR GROUP INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	59.340000	1,721.08	-1,721.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		012653101	20181115S0004820 TC...	79.000	ALBEMARLE CORP 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	100.183924	7,915.32	-7,915.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		015271109	20181115S0004840 TC...	77.000	ALEXANDRIA REAL ESTATE EQUITIE 3211...	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	123.919350	9,542.56	-9,542.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		015271109	20181224S000930 323...	96.000	ALEXANDRIA REAL ESTATE EQUITIE	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	115.340000	11,073.36	-11,073.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		015351109	20181115S0003500 TC...	163.000	ALEXION PHARMACEUTICALS INC 321125...	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	117.063312	19,082.95	-19,082.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		015351109	20181224S001650 323...	51.000	ALEXION PHARMACEUTICALS INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	94.630000	4,826.51	-4,826.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		016255101	20181115S0005150 TC...	53.000	ALIGN TECHNOLOGY INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	221.630000	11,746.92	-11,746.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		018581108	20181115S0005300 TC...	35.000	ALLIANCE DATA SYSTEMS CORP 3211250...	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	200.730000	7,025.90	-7,025.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		018802108	20181115S0003420 TC...	171.000	ALLIANT ENERGY CORP 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	44.767894	7,557.02	-7,557.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		018802108	20181224S000690 323...	137.000	ALLIANT ENERGY CORP	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	43.450000	5,953.68	-5,953.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		020002101	20181115S0002490 TC...	253.000	ALLSTATE CORP/THE 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	88.992490	22,517.63	-22,517.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		02079K107	20181115S0002770 TC...	224.000	ALPHABET INC-CL C 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	1,051.553080	235,550.13	-235,550.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		02079K107	20181224S001690 323...	47.000	ALPHABET INC-CL C	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	979.540000	46,038.73	-46,038.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		02079K305	20181115S0002850 TC...	218.000	ALPHABET INC-CL A 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	1,061.755183	231,464.81	-231,464.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		02079K305	20181224S001470 323...	58.000	ALPHABET INC-CL A	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	991.250000	57,492.94	-57,492.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		022095103	20181115S000720 TC...	1,375.000	ALTRIA GROUP INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	59.232000	81,457.75	-81,457.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		022095103	20181224S001110 323...	80.000	ALTRIA GROUP INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	49.090000	3,927.80	-3,927.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		023135106	20181115S0002190 TC...	299.000	AMAZON.COM INC 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	1,612.615183	482,174.93	-482,174.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		023135106	20181224S000740 323...	120.000	AMAZON.COM INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	1,377.450000	165,294.90	-165,294.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		023608102	20181115S0003320 TC...	178.000	AMEREN CORP 32112502.1	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	68.952696	12,275.36	-12,275.36	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		023608102	201812245001550 323..	56.000	AMEREN CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	66.940000	3,749.06	-3,749.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		02376R102	201811155002200 TC..	298.000	AMERICAN AIRLINES GROUP INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	38.253590	11,402.55	-11,402.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		02376R102	201812245001150 323..	79.000	AMERICAN AIRLINES GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	30.780000	2,432.21	-2,432.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		025537101	201811155001850 TC..	360.000	AMERICAN AIRLINES GROUP INC 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	76.412611	27,512.14	-27,512.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		025537101	201812245000890 323..	98.000	AMERICAN ELECTRIC POWER CO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	76.430000	7,490.88	-7,490.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		025816109	201811155001460 TC..	515.000	AMERICAN EXPRESS CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	107.943902	55,596.26	-55,596.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		026874784	201811155001230 TC..	648.000	AMERICAN INTERNATIONAL GROUP I 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	42.224104	27,367.70	-27,367.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03027X100	201811155002020 TC..	321.000	AMERICAN TOWER CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	162.900093	52,294.14	-52,294.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03027X100	201812245001300 323..	66.000	AMERICAN TOWER CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	158.000000	10,428.50	-10,428.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		030420103	201811155003780 TC..	132.000	AMERICAN WATER WORKS CO INC 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	90.734621	11,978.29	-11,978.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		030420103	201812245001910 323..	38.000	AMERICAN WATER WORKS CO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	91.190000	3,465.51	-3,465.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03073E105	201811155004070 TC..	117.000	AMERISOURCEBERGEN CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	90.134017	10,546.85	-10,546.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03076C106	201811155004290 TC..	104.000	AMERIPRISE FINANCIAL INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	125.160769	13,017.76	-13,017.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		031100100	201811155003440 TC..	169.000	AMETEK INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	73.417396	12,409.23	-12,409.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		031100100	201812245001600 323..	53.000	AMETEK INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	65.210000	3,456.53	-3,456.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		031162100	201811155001540 TC..	472.000	AMGEN INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	191.895889	90,579.58	-90,579.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		032095101	201811155002840 TC..	220.000	AMPHENOL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	87.244818	19,196.06	-19,196.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		032095101	201812245000920 323..	97.000	AMPHENOL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	77.270000	7,495.92	-7,495.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		032511107	201811155001780 TC..	373.000	ANADARKO PETROLEUM CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	54.759008	20,428.84	-20,428.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		032654105	201811155002320 TC..	272.000	ANALOG DEVICES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.663014	23,575.06	-23,575.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		032654105	201812245002940 323..	2.000	ANALOG DEVICES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	82.320000	164.66	-164.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03662Q105	201811155005050 TC..	61.000	ANSYS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	156.915573	9,572.46	-9,572.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		036752103	201811155003170 TC..	190.000	ANTHEM INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	280.353789	53,269.12	-53,269.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		037411105	201811155002270 TC..	279.000	APACHE CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	36.327383	10,138.13	-10,138.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03748R101	201811155004100 TC..	115.000	APARTMENT INVESTMENT & MANAGEM 3..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.079193	5,257.56	-5,257.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		037833100	201811155000510 TC..	3,347.000	APPLE INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	188.510800	630,979.12	-630,979.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		038222105	201811155001120 TC..	717.000	APPLIED MATERIALS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	33.744602	24,202.05	-24,202.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		038222105	201812245000560 323..	181.000	APPLIED MATERIALS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	30.310000	5,487.47	-5,487.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		039483102	201811155001710 TC..	409.000	ARCHER-DANIELS-MIDLAND CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	46.735892	19,119.07	-19,119.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		039483102	201812245000660 323..	142.000	ARCHER-DANIELS-MIDLAND CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	40.800000	5,794.67	-5,794.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03965L100	201811155002090 TC..	314.000	ARCONIC INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	20.415509	6,413.61	-6,413.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03965L100	201812245000970 323..	90.000	ARCONIC INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	16.980000	1,528.88	-1,528.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		040413106	201811155005280 TC..	37.000	ARISTA NETWORKS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	231.510000	8,566.24	-8,566.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		040413106	201812245002250 323..	28.000	ARISTA NETWORKS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	193.170000	5,408.97	-5,408.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		04621X108	201811155005270 TC..	38.000	ASSURANT INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	100.670000	3,825.84	-3,825.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		052769106	201811155003550 TC..	159.000	AUTODESK INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	130.460000	20,744.73	-20,744.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		052769106	201812245001480 323..	58.000	AUTODESK INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	120.300000	6,977.84	-6,977.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		053015103	201811155002040 TC..	319.000	AUTOMATIC DATA PROCESSING INC 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	144.077805	45,964.01	-45,964.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		053015103	201812245001310 323..	66.000	AUTOMATIC DATA PROCESSING INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	125.370000	8,274.92	-8,274.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		053332102	201811155005400 TC..	19.000	AUTOZONE INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	826.580000	15,705.21	-15,705.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		053484101	201811155004350 TC..	101.000	AVALONBAY COMMUNITIES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	185.627425	18,749.38	-18,749.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		053484101	201812245002340 323..	25.000	AVALONBAY COMMUNITIES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	177.040000	4,426.19	-4,426.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		053611109	201811155005820 TC..	63.000	AVERY DENNISON CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	92.200000	5,809.23	-5,809.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		054937107	201811155001340 TC..	564.000	BB&T CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	50.563191	28,523.28	-28,523.28	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		05722G100	20181115S002140 TC...	304.000	BAKER HUGHES A GE CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	23.597697	7,176.74	-7,176.74	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		05722G100	20181224S000070 323..	4,295.000	BAKER HUGHES A GE CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	20.870000	89,668.86	-89,668.86	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		058498106	20181115S002500 TC...	251.000	BALL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	49.279681	12,371.71	-12,371.71	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		060505104	20181115S000420 TC...	6,775.000	BANK OF AMERICA CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	27.256500	184,730.54	-184,730.54	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		064058100	20181115S001200 TC...	671.000	BANK OF NEW YORK MELLON CORPIT 32..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	48.314098	32,425.47	-32,425.47	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		071813109	20181115S001840 TC...	362.000	BAXTER INTERNATIONAL INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.084392	23,202.17	-23,202.17	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		071813109	20181224S002840 323..	6.000	BAXTER INTERNATIONAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	62.900000	377.45	-377.45	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		075887109	20181115S003090 TC...	195.000	BECTON DICKINSON AND CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	236.415076	46,102.89	-46,102.89	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		075887109	20181224S001120 323..	80.000	BECTON DICKINSON AND CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	214.260000	17,141.40	-17,141.40	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		084670702	20181115S000690 TC...	1,422.000	BERKSHIRE HATHAWAY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	217.064402	308,679.80	-308,679.80	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		084670702	20181224S000550 323..	183.000	BERKSHIRE HATHAWAY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	192.100000	35,155.67	-35,155.67	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		086516101	20181115S003360 TC...	177.000	BEST BUY CO INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	66.787288	11,823.12	-11,823.12	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		09062X103	20181115S003680 TC...	147.000	BIOGEN INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	316.758571	46,564.98	-46,564.98	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		09062X103	20181224S001890 323..	39.000	BIOGEN INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	280.600000	10,943.69	-10,943.69	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		09247X101	20181115S004580 TC...	89.000	BLACKROCK INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	403.070000	35,874.12	-35,874.12	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		093671105	20181115S003640 TC...	150.000	H&R BLOCK INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	28.438933	4,267.34	-4,267.34	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		093671105	20181224S001930 323..	38.000	H&R BLOCK INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	23.940000	910.01	-910.01	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		097023105	20181115S001720 TC...	389.000	BOEING CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	347.999408	135,375.66	-135,375.66	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		09857L108	20181115S005330 TC...	34.000	BOOKING HOLDINGS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	1,898.557647	64,551.30	-64,551.30	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		099724106	20181115S003600 TC...	152.000	BORGWARNER INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	39.460000	5,999.44	-5,999.44	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		099724106	20181224S002730 323..	13.000	BORGWARNER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	33.770000	438.11	-438.11	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		101121101	20181115S004140 TC...	113.000	BOSTON PROPERTIES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	124.751592	14,098.06	-14,098.06	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		101121101	20181224S002190 323..	29.000	BOSTON PROPERTIES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	113.470000	3,290.85	-3,290.85	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		101137107	20181115S000900 TC...	1,008.000	BOSTON SCIENTIFIC CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	36.482202	36,784.14	-36,784.14	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		101137107	20181224S000350 323..	293.000	BOSTON SCIENTIFIC CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	32.830000	9,621.39	-9,621.39	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		10922N103	20181115S004630 TC...	87.000	BRIGHTHOUSE FINANCIAL INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	40.827356	3,552.85	-3,552.85	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		110122108	20181115S000760 TC...	1,190.000	BRISTOL-MYERS SQUIBB CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	52.794201	62,837.00	-62,837.00	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		110122108	20181224S000320 323..	315.000	BRISTOL-MYERS SQUIBB CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	49.820000	15,695.66	-15,695.66	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		111133T103	20181115S004670 TC...	85.000	BROADRIDGE FINANCIAL SOLUTIONS 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	106.138823	9,022.65	-9,022.65	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		111133T103	20181224S001900 323..	39.000	BROADRIDGE FINANCIAL SOLUTIONS	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	93.930000	3,663.56	-3,663.56	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		11135F101	20181115S002080 TC...	315.000	BROADCOM INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	228.848698	72,090.49	-72,090.49	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		115637209	20181115S003950 TC...	123.000	BROWN-FORMAN CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	47.356666	5,826.10	-5,826.10	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		124857202	20181115S002550 TC...	247.000	CBS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	57.246680	14,142.40	-14,142.40	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		12503M108	20181115S004780 TC...	81.000	CBOE GLOBAL MARKETS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	109.440000	8,865.45	-8,865.45	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		12503M108	20181224S001920 323..	38.000	CBOE GLOBAL MARKETS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	96.080000	3,651.33	-3,651.33	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		12504L109	20181115S002670 TC...	231.000	CBRE GROUP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	43.101818	9,958.83	-9,958.83	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		12504L109	20181224S000870 323..	102.000	CBRE GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	38.730000	3,951.23	-3,951.23	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		125269100	20181115S003430 TC...	171.000	CF INDUSTRIES HOLDINGS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.404385	7,765.86	-7,765.86	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		12541W209	20181115S004360 TC...	101.000	CH ROBINSON WORLDWIDE INC 32112502..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	90.280396	9,119.33	-9,119.33	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		125509109	20181115S003370 TC...	177.000	CIGNA CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	212.390000	37,594.80	-37,594.80	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		125523100	20181224S001620 323..	52.000	CIGNA CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	181.300000	9,427.99	-9,427.99	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		12572Q105	20181115S001040 TC...	824.000	CME GROUP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	188.578701	155,397.09	-155,397.09	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		12572Q105	20181224S000470 323..	235.000	CME GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	182.650000	42,924.51	-42,924.51	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		125896100	20181115S002980 TC...	206.000	CMS ENERGY CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	50.744611	10,455.45	-10,455.45	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		125896100	20181224S001570 323..	255.000	CMS ENERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	51.170000	2,814.76	-2,814.76	0.00
KR2F1902002	KR2F1902002 S&P 500 INDEX	B		126408103	20181115S001290 TC...	595.000	CSX CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	71.238000	42,392.56	-42,392.56	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		126650100	201811155001090 TC...	743.000	CVS HEALTH CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	80.301601	59,671.52	-59,671.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		126650100	201812245000380 323...	285.000	CVS HEALTH CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	63.700000	18,156.64	-18,156.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		127097103	201811155002010 TC...	322.000	CABOT OIL & GAS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	25.862701	8,331.01	-8,331.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		127387108	201811155002970 TC...	207.000	CADENCE DESIGN SYSTEMS INC 3211250...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	44.765700	9,268.57	-9,268.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		127387108	201812245002440 323...	23.000	CADENCE DESIGN SYSTEMS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	40.690000	936.04	-936.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		134429109	201811155003730 TC...	140.000	CAMPBELL SOUP CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	39.233214	5,494.05	-5,494.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		134429109	201812245001720 323...	46.000	CAMPBELL SOUP CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	35.750000	1,644.85	-1,644.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		14040H105	201811155001900 TC...	349.000	CAPITAL ONE FINANCIAL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	89.148595	31,116.35	-31,116.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		14149Y108	201811155002730 TC...	226.000	CARDINAL HEALTH INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	57.175796	12,923.99	-12,923.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		143130102	201811155003850 TC...	129.000	CARMAX INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	63.362635	8,175.07	-8,175.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		143658300	201811155005430 TC...	294.000	CARNIVAL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	59.445714	17,479.98	-17,479.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		149123101	201811155001640 TC...	434.000	CATERPILLAR INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	126.153294	54,754.87	-54,754.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		151020104	201811155001470 TC...	513.000	CELGENE CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	70.144405	35,989.21	-35,989.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		151358101	201811155003620 TC...	150.000	CENTENE CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	136.651600	20,499.24	-20,499.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		151358101	201812245001820 323...	42.000	CENTENE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	112.510000	4,725.74	-4,725.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		15189T107	201811155000580 TC...	2,937.000	CENTERPOINT ENERGY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	27.564201	80,985.43	-80,985.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		15189T107	201812245000230 323...	486.000	CENTERPOINT ENERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.370000	13,791.47	-13,791.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		156700106	201811155001170 TC...	693.000	CENTURYLINK INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	19.129292	13,263.53	-13,263.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		156700106	201812245000540 323...	196.000	CENTURYLINK INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	14.900000	-2,921.87	-2,921.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		156782104	201811155002560 TC...	240.000	CERNER CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	56.884083	13,654.58	-13,654.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		156782104	201812245001090 323...	81.000	CERNER CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	49.210000	3,966.62	-3,966.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		16119P108	201811155003820 TC...	130.000	CHARTER COMMUNICATIONS INC 321125...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	322.537538	41,931.18	-41,931.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		166764100	201811155000700 TC...	1,397.000	CHEVRON CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	116.382899	162,600.88	-162,600.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		166764100	201812245000760 323...	119.000	CHEVRON CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	104.210000	12,401.88	-12,401.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		169656105	201811155005410 TC...	18.000	CHIPOTLE MEXICAN GRILL INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	481.740000	8,671.50	-8,671.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		169656105	201812245002890 323...	4.000	CHIPOTLE MEXICAN GRILL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	394.420000	1,577.71	-1,577.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		171340102	201811155003300 TC...	179.000	CHURCH & DWIGHT CO INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	65.619497	11,747.68	-11,747.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		171340102	201812245001100 323...	81.000	CHURCH & DWIGHT CO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	64.900000	5,257.51	-5,257.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		171798101	201811155004930 TC...	69.000	CIMAREX ENERGY CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	87.470000	6,036.12	-6,036.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		171798101	201812245002200 323...	29.000	CIMAREX ENERGY CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	60.360000	1,750.66	-1,750.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		172062101	201811155004170 TC...	110.000	CINCINNATI FINANCIAL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	79.524272	8,748.77	-8,748.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		172062101	201812245002120 323...	31.000	CINCINNATI FINANCIAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	75.630000	2,344.76	-2,344.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		17275R102	201811155000540 TC...	3,334.000	CISCO SYSTEMS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	44.847198	149,553.90	-149,553.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		172908105	201811155005030 TC...	63.000	CINTAS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	178.444761	11,242.65	-11,242.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		172908105	201812245001950 323...	37.000	CINTAS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	159.970000	5,919.17	-5,919.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		172967424	201811155000650 TC...	1,836.000	CITIGROUP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	63.586301	116,762.81	-116,762.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		174610105	201811155001930 TC...	347.000	CITIZENS FINANCIAL GROUP INC 3211250...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	36.279510	12,592.46	-12,592.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		177376100	201811155004470 TC...	94.000	CITRIX SYSTEMS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	106.547553	10,016.41	-10,016.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		189054109	201811155004480 TC...	93.000	CLOROX CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	160.414946	14,919.52	-14,919.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		189054109	201812245002870 323...	5.000	CLOROX CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	154.510000	772.59	-772.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		191216100	201811155000600 TC...	2,791.000	COCA-COLA CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	49.860401	139,188.29	-139,188.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		191216100	201812245000150 323...	846.000	COCA-COLA CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	47.570000	40,250.57	-40,250.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		192446102	201811155001670 TC...	423.000	COGNIZANT TECHNOLOGY SOLUTIONS 3...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	67.978297	28,759.05	-28,759.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		192446102	201812245001580 323...	55.000	COGNIZANT TECHNOLOGY SOLUTIONS	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	60.090000	3,305.36	-3,305.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		194162103	201811155001250 TC...	633.000	COLGATE-PALMOLIVE CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	62.703996	39,697.96	-39,697.96	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		194162103	201812245000670 323..	142.000	COLGATE-PALMOLIVE CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	59.910000	8,508.29	-8,508.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		20030N101	201811155000530 TC..	3,335.000	COMCAST CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	36.602299	128,772.02	-128,772.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		200340107	201812245002140 323..	30.000	COMERICA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	65.560000	1,967.03	-1,967.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		205887102	201811155000490 TC..	3,638.000	CONAGRA BRANDS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.762800	119,227.45	-119,227.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		205887102	201812245000170 323..	807.000	CONAGRA BRANDS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	22.150000	17,881.10	-17,881.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		20605P101	201811155003690 TC..	146.000	CONCHO RESOURCES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	129.551301	18,915.95	-18,915.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		20605P101	201812245001960 323..	37.000	CONCHO RESOURCES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	99.850000	3,694.73	-3,694.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		20825C104	201811155001010 TC..	847.000	CONOCOPHILLIPS 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.652195	54,768.88	-54,768.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		209115104	201811155002720 TC..	227.000	CONSOLIDATED EDISON INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	79.782114	18,112.81	-18,112.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		209115104	201812245001250 323..	74.000	CONSOLIDATED EDISON INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	79.960000	5,917.60	-5,917.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		21036P108	201811155003960 TC..	123.000	CONSTELLATION BRANDS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	198.166422	24,375.70	-24,375.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		216648402	201811155005310 TC..	35.000	COOPER COS INC/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	254.745142	8,916.43	-8,916.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		216648402	201812245002770 323..	10.000	COOPER COS INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	236.580000	2,365.88	-2,365.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		217204106	201811155003650 TC..	149.000	COPART INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	50.133624	7,471.40	-7,471.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		217204106	201812245000840 323..	104.000	COPART INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.900000	4,774.38	-4,774.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		219350105	201811155001310 TC..	591.000	CORNING INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	31.908003	18,863.54	-18,863.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		22160K105	201811155002030 TC..	320.000	COSTCO WHOLESALE CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	234.203000	74,948.16	-74,948.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		22160K105	201812245001320 323..	66.000	COSTCO WHOLESALE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	194.520000	12,838.82	-12,838.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		222070203	201811155001990 TC..	329.000	COTY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	8.785714	2,893.79	-2,893.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		222070203	201812245000980 323..	90.000	COTY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	6.160000	555.08	-555.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		22822V101	201811155002160 TC..	302.000	CROWN CASTLE INTERNATIONAL COR 32..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	110.443112	33,356.84	-33,356.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		22822V101	201812245001200 323..	77.000	CROWN CASTLE INTERNATIONAL COR	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	106.200000	8,177.98	-8,177.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		231021106	201811155004180 TC..	110.000	CUMMINS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	145.954000	16,056.04	-16,056.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		23331A109	201811155002530 TC..	250.000	DR HORTON INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	34.778120	8,697.03	-8,697.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		23331A109	201812245002100 323..	32.000	DR HORTON INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	33.620000	1,076.08	-1,076.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		233331107	201811155003790 TC..	132.000	DTE ENERGY CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	119.559924	15,783.23	-15,783.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		233331107	201812245001850 323..	40.000	DTE ENERGY CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	114.050000	4,562.30	-4,562.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		23355L106	201811155002990 TC..	205.000	DXC TECHNOLOGY CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	62.195414	12,752.11	-12,752.11	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		23355L106	201812245002850 323..	6.000	DXC TECHNOLOGY CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	50.480000	302.93	-302.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		235851102	201811155001610 TC..	449.000	DANAHER CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	101.333608	45,503.28	-45,503.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		235851102	201812245000600 323..	157.000	DANAHER CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	98.480000	15,462.54	-15,462.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		237194105	201811155004540 TC..	90.000	DARDEN RESTAURANTS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	111.996222	10,080.56	-10,080.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		237194105	201812245002350 323..	25.000	DARDEN RESTAURANTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	99.180000	2,479.69	-2,479.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		23918K108	201811155004490 TC..	92.000	DAVITA INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.430000	5,928.48	-5,928.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		244199105	201811155002610 TC..	235.000	DEERE & CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	148.073914	34,799.72	-34,799.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		244199105	201812245001430 323..	59.000	DEERE & CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	142.990000	8,436.85	-8,436.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		247361702	201811155001570 TC..	458.000	DELTA AIR LINES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	56.748995	25,995.62	-25,995.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		24906P109	201811155003520 TC..	162.000	DENTSPLY SIRONA INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	36.247098	5,873.65	-5,873.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		24906P109	201812245001670 323..	49.000	DENTSPLY SIRONA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	35.650000	1,747.22	-1,747.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25179M103	201811155001810 TC..	371.000	DEVON ENERGY CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	30.725498	11,402.87	-11,402.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25278X109	201812245000050 323..	6,709.000	DIAMONDBACK ENERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.770000	595,608.25	-595,608.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		253868103	201811155003630 TC..	150.000	DIGITAL REALTY TRUST INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	112.120000	16,819.50	-16,819.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		253868103	201812245001730 323..	46.000	DIGITAL REALTY TRUST INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	106.100000	4,880.95	-4,880.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		254687106	201811155000810 TC..	1,085.000	WALT DISNEY CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	117.540497	127,650.79	-127,650.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		254687106	201812245000310 323..	336.000	WALT DISNEY CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	104.220000	35,020.44	-35,020.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		254709108	201811155002540 TC..	250.000	DISCOVER FINANCIAL SERVICES 32112502..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	69.419400	17,357.35	-17,357.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25470F104	201811155004110 TC..	114.000	DISCOVERY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.200000	3,671.94	-3,671.94	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		25470F104	201812245001660 323..	50.000	DISCOVERY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	25.050000	1,252.88	-1,252.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25470F302	201811155002360 TC..	263.000	DISCOVERY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	29.201787	7,682.70	-7,682.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25470F302	201812245000960 323..	91.000	DISCOVERY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	23.490000	2,138.27	-2,138.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25470M109	201811155003450 TC..	167.000	DISH NETWORK CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.224311	5,383.13	-5,383.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25470M109	201812245001660 323..	49.000	DISH NETWORK CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	25.020000	1,226.35	-1,226.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		256677105	201811155003130 TC..	193.000	DOLLAR GENERAL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	115.117875	22,219.68	-22,219.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		256746108	201811155003390 TC..	174.000	DOLLAR TREE INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	85.955517	14,958.00	-14,958.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		256746108	201812245001700 323..	47.000	DOLLAR TREE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	83.460000	3,922.97	-3,922.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25746U109	201811155001530 TC..	477.000	DOMINION ENERGY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	74.114004	35,357.15	-35,357.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25746U109	201812245000460 323..	238.000	DOMINION ENERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	74.890000	17,825.61	-17,825.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		260003108	201811155004210 TC..	108.000	DOVER CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	85.050000	9,166.48	-9,166.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		26078J100	201811155000680 TC..	1,683.000	DOWDUPONT INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	58.273600	98,091.30	-98,091.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		264411505	201811155002390 TC..	261.000	DUKE REALTY CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	28.435900	7,424.38	-7,424.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		264411505	201812245000800 323..	111.000	DUKE REALTY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	26.570000	2,950.10	-2,950.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		26441C204	201811155001450 TC..	520.000	DUKE ENERGY CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.673096	45,075.21	-45,075.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		26441C204	201812245000610 323..	154.000	DUKE ENERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	87.570000	13,502.34	-13,502.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		26875P101	201811155001680 TC..	423.000	EOG RESOURCES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	98.813404	41,802.30	-41,802.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		26875P101	201812245000700 323..	137.000	EOG RESOURCES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	87.260000	11,955.65	-11,955.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		269246401	201811155003180 TC..	190.000	E*TRADE FINANCIAL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	51.865000	9,856.25	-9,856.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		277432100	201811155004320 TC..	103.000	EASTMAN CHEMICAL CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	82.255922	8,473.39	-8,473.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		278642103	201811155001180 TC..	679.000	EBAY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	28.06494	19,077.52	-19,077.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		278865100	201811155003230 TC..	185.000	ECOLAB INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	157.600000	29,157.85	-29,157.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		278865100	201812245001740 323..	46.000	ECOLAB INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	143.960000	6,622.51	-6,622.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		281020107	201811155002950 TC..	237.000	EDISON INTERNATIONAL 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	53.645991	12,716.47	-12,716.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		281020107	201812245001410 323..	60.000	EDISON INTERNATIONAL	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	56.180000	3,371.25	-3,371.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		28176E108	201811155003610 TC..	152.000	EDWARDS LIFESCIENCES CORP 32112502..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	149.122500	22,668.14	-22,668.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		28176E108	201812245002390 323..	24.000	EDWARDS LIFESCIENCES CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	144.210000	3,461.22	-3,461.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		285512109	201811155002820 TC..	222.000	ELECTRONIC ARTS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.160495	19,129.85	-19,129.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		291011104	201811155001580 TC..	458.000	EMERSON ELECTRIC CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	67.561004	30,947.52	-30,947.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		291011104	201812245002670 323..	16.000	EMERSON ELECTRIC CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	56.870000	910.04	-910.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		29364G103	201811155003800 TC..	132.000	ENTERGY CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	85.742424	11,319.32	-11,319.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		29364G103	201812245001770 323..	45.000	ENTERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	86.760000	3,904.54	-3,904.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		294429105	201811155004600 TC..	88.000	EQUIFAX INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	98.075000	8,631.48	-8,631.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		294429105	201812245002210 323..	29.000	EQUIFAX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	91.000000	2,639.22	-2,639.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		29444U700	201811155005090 TC..	58.000	EQUINIX INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	386.359555	22,409.44	-22,409.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		29444U700	201812245001610 323..	53.000	EQUINIX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	350.310000	18,566.83	-18,566.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		29476L107	201811155002340 TC..	269.000	EQUITY RESIDENTIAL 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	68.801189	18,510.21	-18,510.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		29476L107	201812245001230 323..	75.000	EQUITY RESIDENTIAL	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	67.240000	5,043.56	-5,043.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		297178105	201811155005170 TC..	48.000	ESSEX PROPERTY TRUST INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	253.290000	12,158.40	-12,158.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		297178105	201812245002740 323..	13.000	ESSEX PROPERTY TRUST INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	251.750000	3,272.85	-3,272.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30034W106	201811155003070 TC..	198.000	EVERGY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	59.995202	11,881.03	-11,881.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30040W108	201811155002680 TC..	231.000	EVERSOURCE ENERGY 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	65.63679	15,168.31	-15,168.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30040W108	201812245001490 323..	58.000	EVERSOURCE ENERGY	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	66.470000	3,855.70	-3,855.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30161N101	201811155001140 TC..	704.000	EXELON CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.364403	31,943.58	-31,943.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30161N101	201812245000480 323..	226.000	EXELON CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.890000	10,372.84	-10,372.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30212P303	201811155004650 TC..	86.000	EXPEDIA GROUP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	122.720000	10,554.78	-10,554.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30212P303	201812245002910 323..	4.000	EXPEDIA GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	110.150000	440.63	-440.63	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		302130109	20181115S003870 TC...	127.000	EXPEDITORS INTERNATIONAL OF WA 321...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	72.290000	9,182.10	-9,182.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30219G108	20181115S001700 TC...	410.000	EXPRESS SCRIPTS HOLDING CO 3211250...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	96.773902	39,681.40	-39,681.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30225T102	20181115S004500 TC...	92.000	EXTRA SPACE STORAGE INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	93.420000	8,595.56	-8,595.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30225T102	20181224S002400 323...	24.000	EXTRA SPACE STORAGE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	92.590000	2,222.10	-2,222.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30231G102	20181115S000560 TC...	3,088.000	EXXON MOBIL CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	77.716101	240,018.20	-240,018.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30231G102	20181224S000180 323...	779.000	EXXON MOBIL CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	68.120000	53,071.32	-53,071.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		302445101	20181115S004370 TC...	100.000	FLIR SYSTEMS INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	47.153300	4,716.53	-4,716.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		302445101	20181224S001860 323...	40.000	FLIR SYSTEMS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	42.000000	1,680.30	-1,680.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		302491303	20181115S004400 TC...	98.000	FMC CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	81.425000	7,980.63	-7,980.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		302491303	20181224S002320 323...	26.000	FMC CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	70.870000	1,842.82	-1,842.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30303M102	20181115S000670 TC...	1,759.000	FACEBOOK INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	144.986901	255,049.55	-255,049.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30303M102	20181224S001810 323...	43.000	FACEBOOK INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	124.950000	5,373.17	-5,373.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		311900104	20181115S002940 TC...	209.000	FASTENAL CO 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	56.128708	11,732.99	-11,732.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		311900104	20181224S001520 323...	57.000	FASTENAL CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	50.430000	2,874.94	-2,874.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		313747206	20181115S005160 TC...	53.000	FEDERAL REALTY INVESTMENT TRUS 321...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	128.920000	6,833.29	-6,833.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		313747206	20181224S002150 323...	30.000	FEDERAL REALTY INVESTMENT TRUS	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	119.710000	3,591.53	-3,591.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		31428X106	20181115S003330 TC...	178.000	FEDEX CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	226.643876	40,344.39	-40,344.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		31428X106	20181224S002830 323...	7.000	FEDEX CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	168.000000	1,106.05	-1,106.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		315616102	20181115S005210 TC...	44.000	FS NETWORKS INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	177.340000	7,803.40	-7,803.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		315616102	20181224S002930 323...	3.000	FS NETWORKS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	154.620000	463.88	-463.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		31620M106	20181115S002570 TC...	240.000	FIDELITY NATIONAL INFORMATION 32112...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	105.112208	25,229.33	-25,229.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		31620M106	20181224S002950 323...	2.000	FIDELITY NATIONAL INFORMATION	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	97.850000	195.72	-195.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		316773100	20181115S001510 TC...	486.000	FIFTH THIRD BANCORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	27.154609	13,202.00	-13,202.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		337738108	20181115S002220 TC...	295.000	FISERV INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	78.326711	23,109.33	-23,109.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		337932107	20181115S001920 TC...	348.000	FIRSTENERGY CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	38.384109	13,361.15	-13,361.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		337932107	20181224S000990 323...	90.000	FIRSTENERGY CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	37.190000	3,347.78	-3,347.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		339041105	20181115S004980 TC...	64.000	FLEETCOR TECHNOLOGIES INC 3211250...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	192.690000	12,332.80	-12,332.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		339041105	20181224S002220 323...	29.000	FLEETCOR TECHNOLOGIES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	176.400000	5,115.82	-5,115.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		343412102	20181115S004330 TC...	103.000	FLUOR CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	45.059223	4,642.13	-4,642.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		343412102	20181224S002260 323...	28.000	FLUOR CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	30.230000	846.65	-846.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		34354P105	20181115S004410 TC...	96.000	FLOWSERVE CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	47.380000	4,549.44	-4,549.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		34354P105	20181224S002410 323...	24.000	FLOWSERVE CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	37.440000	898.74	-898.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		344849104	20181115S004680 TC...	85.000	FOOT LOCKER INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	51.450000	4,374.10	-4,374.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		345370860	20181115S000950 TC...	2,855.000	FORD MOTOR CO 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	9.577698	27,372.88	-27,372.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		345370860	20181224S000280 323...	381.000	FORD MOTOR CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	8.050000	3,069.91	-3,069.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		34959E109	20181115S000440 TC...	6,227.000	FORTINET INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	73.905500	460,271.82	-460,271.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		34959E109	20181224S001260 323...	72.000	FORTINET INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	65.840000	4,741.02	-4,741.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		34959J108	20181115S002780 TC...	224.000	FORTIVE CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	74.094107	16,599.32	-16,599.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		34964C106	20181115S004300 TC...	104.000	FORTUNE BRANDS HOME & SECURITY 32...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	42.800000	4,452.24	-4,452.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		354613101	20181115S002810 TC...	223.000	FRANKLIN RESOURCES INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	30.853497	6,882.56	-6,882.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		35671D857	20181115S000840 TC...	1,057.000	FREEMPORT-MCMORAN INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	11.569299	12,239.32	-12,239.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		35671D857	20181224S000440 323...	268.000	FREEMPORT-MCMORAN INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	10.050000	2,695.41	-2,695.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		363576109	20181115S003770 TC...	134.000	ARTHUR J GALLAGHER & CO 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	76.689925	10,277.79	-10,277.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		363576109	20181224S001160 323...	79.000	ARTHUR J GALLAGHER & CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	71.060000	5,614.33	-5,614.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		364760108	20181115S003580 TC...	158.000	GAP INC/THE 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	27.048481	4,275.24	-4,275.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		366651107	20181115S004950 TC...	67.000	GARTNER INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	143.522537	9,616.68	-9,616.68	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		366651107	201812245002570 323..	20.000	GARTNER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	126.460000	2,529.35	-2,529.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		369550108	201811155003010 TC..	203.000	GENERAL DYNAMICS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	180.610689	36,666.00	-36,666.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		369550108	201812245001750 323..	46.000	GENERAL DYNAMICS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	150.490000	6,922.89	-6,922.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		369604103	201811155000430 TC..	6,338.000	GENERAL ELECTRIC CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	8.317600	52,780.33	-52,780.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		369604103	201812245000100 323..	1,907.000	GENERAL ELECTRIC CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	7.150000	13,649.35	-13,649.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		370334104	201811155001630 TC..	435.000	GENERAL MILLS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.397402	19,752.22	-19,752.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		370334104	201812245000730 323..	121.000	GENERAL MILLS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	38.810000	4,696.92	-4,696.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		37045V100	201811155000940 TC..	957.000	GENERAL MOTORS CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	35.402204	33,889.48	-33,889.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		37045V100	201812245000450 323..	262.000	GENERAL MOTORS CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	32.980000	8,642.73	-8,642.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		372460105	201811155004240 TC..	107.000	GENUINE PARTS CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	102.253457	10,942.19	-10,942.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		372460105	201812245002270 323..	28.000	GENUINE PARTS CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	93.210000	2,610.09	-2,610.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		375558103	201811155000950 TC..	946.000	GILEAD SCIENCES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	71.150295	67,317.64	-67,317.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		375558103	201812245000750 323..	120.000	GILEAD SCIENCES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	62.620000	7,515.30	-7,515.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		37940X102	201811155004080 TC..	116.000	GLOBAL PAYMENTS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	108.040000	12,533.80	-12,533.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		37940X102	201812245002160 323..	30.000	GLOBAL PAYMENTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	96.270000	2,888.33	-2,888.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		38141G104	201811155002450 TC..	256.000	GOLDMAN SACHS GROUP INC/THE 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	202.693593	51,892.12	-51,892.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		382550101	201811155003400 TC..	173.000	GOODYEAR TIRE & RUBBER CO/THE 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	22.837283	3,952.58	-3,952.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		384802104	201811155005350 TC..	33.000	VW GRAINGER INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	301.670000	9,955.44	-9,955.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		384802104	201812245002710 323..	15.000	VW GRAINGER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	272.210000	4,083.26	-4,083.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		40412C101	201811155003080 TC..	197.000	HCA HEALTHCARE INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	140.517411	27,683.90	-27,683.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		40414L109	201811155001950 TC..	342.000	HCP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	28.530000	9,760.68	-9,760.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		40414L109	201812245000250 323..	420.000	HCP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.270000	11,876.55	-11,876.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		40434L105	201811155000770 TC..	1,154.000	HP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	23.930502	27,627.34	-27,627.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		40434L105	201812245000360 323..	291.000	HP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	19.650000	5,720.33	-5,720.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		406216101	201811155001240 TC..	642.000	HALLIBURTON CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.471199	20,852.93	-20,852.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		410345102	201811155002370 TC..	263.000	HANESBRANDS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	15.960494	4,200.24	-4,200.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		410345102	201812245001220 323..	76.000	HANESBRANDS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	11.890000	904.21	-904.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		412822108	201811155003990 TC..	121.000	HARLEY-DAVIDSON INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	41.616528	5,036.81	-5,036.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		413875105	201811155004660 TC..	86.000	HARRIS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	150.529767	12,946.42	-12,946.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		413875105	201812245002280 323..	28.000	HARRIS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	128.610000	3,601.29	-3,601.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		416515104	201811155002380 TC..	262.000	HARTFORD FINANCIAL SERVICES GR 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	44.254503	11,597.30	-11,597.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		416515104	201812245001170 323..	79.000	HARTFORD FINANCIAL SERVICES GR	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	42.190000	3,333.60	-3,333.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		418056107	201811155004690 TC..	85.000	HASBRO INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	97.080000	8,252.65	-8,252.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		418056107	201812245002880 323..	5.000	HASBRO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	78.110000	390.59	-390.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		423452101	201811155004790 TC..	80.000	HELMERICH & PAYNE INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	58.469750	4,678.38	-4,678.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		423452101	201812245002420 323..	24.000	HELMERICH & PAYNE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	46.170000	1,108.26	-1,108.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		426281101	201811155000520 TC..	3,343.000	JACK HENRY & ASSOCIATES INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	137.273499	458,938.74	-458,938.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		426281101	201812245002610 323..	19.000	JACK HENRY & ASSOCIATES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	123.550000	2,347.59	-2,347.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		427866108	201811155004340 TC..	102.000	HERSHEY CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	108.268431	11,044.40	-11,044.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		427866108	201812245001760 323..	46.000	HERSHEY CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	105.910000	4,872.21	-4,872.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		42809H107	201811155003260 TC..	184.000	HESS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	56.233695	10,348.84	-10,348.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		42824C109	201811155000820 TC..	1,073.000	HEWLETT PACKARD ENTERPRISE CO 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	15.325004	16,454.46	-16,454.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		43300A203	201811155002860 TC..	218.000	HILTON WORLDWIDE HOLDINGS INC 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	71.616880	15,614.66	-15,614.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		436106108	201811155004030 TC..	118.000	HOLLYFRONTIER CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	61.800000	7,293.58	-7,293.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		436440101	201811155003050 TC..	199.000	HOLOGIC INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	40.180000	7,997.81	-7,997.81	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		437076102	20181115S001030 TC...	834.000	HOME DEPOT INC/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	180.585000	150,616.23	-150,616.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		438516106	20181115S001410 TC...	542.000	HONEYWELL INTERNATIONAL INC 321125...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	148.250000	80,356.92	-80,356.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		438516106	20181224S002000 323...	35.000	HONEYWELL INTERNATIONAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	129.440000	4,530.66	-4,530.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		440452100	20181115S003050 TC...	199.000	HORMEL FOODS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.034020	8,963.76	-8,963.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		440452100	20181224S001080 323...	83.000	HORMEL FOODS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	42.540000	3,531.44	-3,531.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		44107P104	20181115S001420 TC...	541.000	HOST HOTELS & RESORTS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	18.860794	10,209.10	-10,209.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		44107P104	20181224S000620 323...	153.000	HOST HOTELS & RESORTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	16.540000	2,531.77	-2,531.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		444859102	20181115S004380 TC...	100.000	HUMANA INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	323.223200	32,323.32	-32,323.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		445658107	20181115S005000 TC...	64.000	JB HUNT TRANSPORT SERVICES INC 321...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	105.870000	6,776.32	-6,776.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		445658107	20181224S002780 323...	10.000	JB HUNT TRANSPORT SERVICES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	90.850000	908.58	-908.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		446150104	20181115S001050 TC...	806.000	HUNTINGTON BANCSHARES INC/OH 3211...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	14.454702	11,654.52	-11,654.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		446413106	20181115S005360 TC...	31.000	HUNTINGTON INGALLS INDUSTRIES 3211...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	215.166129	6,671.08	-6,671.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		44980X109	20181115S005390 TC...	26.000	IPG PHOTONICS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	135.060000	3,511.82	-3,511.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		45168D104	20181115S004990 TC...	64.000	IDEXX LABORATORIES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	198.224843	12,687.03	-12,687.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		452308109	20181115S002750 TC...	225.000	ILLINOIS TOOL WORKS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	133.842622	30,116.84	-30,116.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		452327109	20181115S004250 TC...	107.000	ILLUMINA INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	311.594392	33,341.67	-33,341.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		452327109	20181224S002300 323...	27.000	ILLUMINA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	278.860000	7,529.42	-7,529.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		45337C102	20181115S003860 TC...	128.000	INCYTE CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.497968	8,257.02	-8,257.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		45337C102	20181224S001840 323...	41.000	INCYTE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	58.670000	2,405.78	-2,405.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		458140100	20181115S000500 TC...	3,363.000	INTEL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	47.483699	159,721.31	-159,721.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		45866F104	20181115S001690 TC...	418.000	INTERCONTINENTAL EXCHANGE INC 3211...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	79.145095	33,086.83	-33,086.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		459200101	20181115S001210 TC...	666.000	INTERNATIONAL BUSINESS MACHINE 321...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	120.647297	80,357.76	-80,357.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		459506101	20181115S000880 TC...	1,018.000	INTERNATIONAL FLAVORS & FRAGRA 321...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	141.775196	144,337.33	-144,337.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		459506101	20181224S002510 323...	22.000	INTERNATIONAL FLAVORS & FRAGRA	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	128.210000	2,820.79	-2,820.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		460146103	20181115S002210 TC...	298.000	INTERNATIONAL PAPER CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.824798	13,658.77	-13,658.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		460690100	20181115S002260 TC...	280.000	INTERPUBLIC GROUP OF COS INC/T 3211...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	24.175000	6,771.80	-6,771.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		460690100	20181224S000940 323...	96.000	INTERPUBLIC GROUP OF COS INC/T	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	20.150000	1,935.12	-1,935.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		461202103	20181115S003190 TC...	189.000	INTUIT INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	211.105026	39,900.74	-39,900.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		461202103	20181224S001040 323...	85.000	INTUIT INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	185.810000	15,794.49	-15,794.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		46120E602	20181115S004720 TC...	83.000	INTUITIVE SURGICAL INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	501.880000	41,656.87	-41,656.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		46120E602	20181224S001870 323...	40.000	INTUITIVE SURGICAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	446.020000	17,841.10	-17,841.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		46266C105	20181115S004040 TC...	118.000	IQVIA HOLDINGS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	118.585932	13,994.32	-13,994.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		46284V101	20181115S002950 TC...	209.000	IRON MOUNTAIN INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.862679	6,870.39	-6,870.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		46284V101	20181224S001560 323...	56.000	IRON MOUNTAIN INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	32.130000	1,799.70	-1,799.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		46625H100	20181115S000610 TC...	2,451.000	JPMORGAN CHASE & CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	107.730701	264,072.46	-264,072.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		469814107	20181115S004640 TC...	87.000	JACOBS ENGINEERING GROUP INC 32112...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	73.495057	6,394.94	-6,394.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		469814107	20181224S001940 323...	38.000	JACOBS ENGINEERING GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	55.920000	2,125.25	-2,125.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		47233W109	20181115S002910 TC...	211.000	JEFFERIES FINANCIAL GROUP INC 321125...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	21.167819	4,468.52	-4,468.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		478160104	20181115S000630 TC...	1,956.000	JOHNSON & JOHNSON 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	144.866599	283,382.54	-283,382.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		478160104	20181224S000240 323...	460.000	JOHNSON & JOHNSON	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	128.090000	58,924.85	-58,924.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		48203R104	20181115S002510 TC...	251.000	JUNIPER NETWORKS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	28.274581	7,099.43	-7,099.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		48203R104	20181224S001130 323...	80.000	JUNIPER NETWORKS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	26.230000	2,099.00	-2,099.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		482460100	20181115S004120 TC...	114.000	KLA-TENCOR CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	92.955000	10,598.01	-10,598.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		485170302	20181115S004870 TC...	75.000	KANSAS CITY SOUTHERN 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	97.650000	7,324.50	-7,324.50	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		487836108	201811155003240 TC...	185.000	KELLOGG CO 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	62.315027	11,530.13	-11,530.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		487836108	201812245001530 323...	57.000	KELLOGG CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	57.640000	3,285.91	-3,285.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		493267108	201811155001080 TC...	767.000	KEYCORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	18.232594	13,992.07	-13,992.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		49338L103	201811155000410 TC...	8,118.000	KEYSIGHT TECHNOLOGIES INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	57.794300	469,255.31	-469,255.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		49338L103	201812245002010 323...	35.000	KEYSIGHT TECHNOLOGIES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	57.130000	1,999.81	-1,999.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		494368103	201811155002470 TC...	254.000	KIMBERLY-CLARK CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	111.165511	28,238.58	-28,238.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		494368103	201812245002900 323...	4.000	KIMBERLY-CLARK CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	115.950000	463.83	-463.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		49446R109	201811155002130 TC...	308.000	KIMCO REALTY CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	15.885000	4,895.66	-4,895.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		49446R109	201812245001180 323...	78.000	KIMCO REALTY CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	14.720000	1,148.75	-1,148.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		49456B101	201811155000710 TC...	1,384.000	KINDER MORGAN INC/IDE 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	17.015000	23,562.60	-23,562.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		49456B101	201812245000300 323...	356.000	KINDER MORGAN INC/IDE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	15.570000	5,545.59	-5,545.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		500255104	201811155003970 TC...	122.000	KOHL'S CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	76.762213	9,366.21	-9,366.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		500754106	201811155001590 TC...	453.000	KRAFT HEINZ CO/THE 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	52.675496	23,866.53	-23,866.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		500754106	201812245000770 323...	119.000	KRAFT HEINZ CO/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	44.050000	5,242.84	-5,242.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		501044101	201811155001320 TC...	581.000	KROGER CO/THE 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	30.233304	17,571.36	-17,571.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		501044101	201812245000510 323...	205.000	KROGER CO/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	27.400000	5,618.54	-5,618.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		501797104	201811155003460 TC...	167.000	L BRANDS INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	36.884311	6,161.35	-6,161.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		501797104	201812245001780 323...	44.000	L BRANDS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	24.910000	1,096.37	-1,096.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		501899208	201811155002660 TC...	232.000	LKQ CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	27.906896	6,476.72	-6,476.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		501899208	201812245001360 323...	64.000	LKQ CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	23.570000	1,508.96	-1,508.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		502413107	201811155005190 TC...	57.000	L3 TECHNOLOGIES INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	191.970000	10,942.86	-10,942.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		502413107	201812245002170 323...	30.000	L3 TECHNOLOGIES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	166.240000	4,987.43	-4,987.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		50540R409	201811155004880 TC...	75.000	LABORATORY CORP OF AMERICA HOL 32...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	164.580000	12,344.25	-12,344.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		512807108	201811155004130 TC...	114.000	LAM RESEARCH CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	143.058333	16,309.79	-16,309.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		513272104	201812245000060 323...	6,371.000	LAMB WESTON HOLDINGS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	73.600000	468,953.38	-468,953.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		518439104	201811155003480 TC...	164.000	ESTEE LAUDER COS INC/THE 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	145.866585	23,923.76	-23,923.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		524660107	201811155004450 TC...	95.000	LEGGETT & PLATT INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	37.190000	3,534.00	-3,534.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		524660107	201812245002020 323...	35.000	LEGGETT & PLATT INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	34.880000	1,221.06	-1,221.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		526057104	201811155002880 TC...	213.000	LENNAR CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	41.850000	8,916.18	-8,916.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		526057104	201812245001010 323...	89.000	LENNAR CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	38.960000	3,465.11	-3,465.11	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		532457108	201811155001160 TC...	697.000	ELI LILLY & CO 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	111.167302	77,490.58	-77,490.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		534187109	201811155003590 TC...	158.000	LINCOLN NATIONAL CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	64.327531	10,165.33	-10,165.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		539830109	201811155003290 TC...	180.000	LOCKHEED MARTIN CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	305.770000	55,040.40	-55,040.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		539830109	201812245002070 323...	33.000	LOCKHEED MARTIN CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	256.550000	8,466.40	-8,466.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		540424108	201811155003020 TC...	203.000	LOEWS CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	47.934088	9,732.65	-9,732.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		548661107	201811155001300 TC...	592.000	LOWE'S COS INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	95.711706	56,667.25	-56,667.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		55261F104	201811155004270 TC...	105.000	M&T BANK CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	165.794476	17,409.47	-17,409.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		552953101	201811155001790 TC...	373.000	MGM RESORTS INTERNATIONAL 3211250...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	26.131903	9,750.93	-9,750.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		55354G100	201811155004970 TC...	65.000	MSCI INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	149.021538	9,687.05	-9,687.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		554382101	201811155004850 TC...	77.000	MACERICH CO/THE 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	51.184155	3,941.95	-3,941.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		554382101	201812245002580 323...	20.000	MACERICH CO/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	41.720000	834.55	-834.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		55616P104	201811155002790 TC...	224.000	MACY'S INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	33.735803	7,559.06	-7,559.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		55616P104	201812245001190 323...	78.000	MACY'S INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	28.200000	2,200.19	-2,200.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		565849106	201811155001270 TC...	623.000	MARATHON OIL CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	16.722006	10,424.04	-10,424.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		56685A102	201811155003030 TC...	203.000	MARATHON PETROLEUM CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	64.266365	13,048.09	-13,048.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		56685A102	201812245000130 323...	1,009.000	MARATHON PETROLEUM CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	56.740000	57,258.23	-57,258.23	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		571748102	20181115S001820 TC...	369.000	MARSH & MCLENNAN COS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.946097	32,086.80	-32,086.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		571748102	20181224S001970 323..	37.000	MARSH & MCLENNAN COS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	77.490000	2,867.41	-2,867.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		571903202	20181115S002920 TC...	210.000	MARRIOTT INTERNATIONAL INC/MD 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	116.868904	24,544.57	-24,544.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		573284106	20181115S005200 TC...	46.000	MARTIN MARIETTA MATERIALS INC 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	187.620000	8,630.98	-8,630.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		574599106	20181115S002800 TC...	224.000	MASCO CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	31.307901	7,015.21	-7,015.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		57636Q104	20181115S001220 TC...	665.000	MASTERCARD INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	198.387593	131,934.40	-131,934.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		57636Q104	20181224S002810 323..	9.000	MASTERCARD INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	175.190000	1,576.78	-1,576.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		577081102	20181115S002520 TC...	251.000	MATTEL INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	13.360000	3,355.87	-3,355.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		577081102	20181224S000830 323..	106.000	MATTEL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	9.560000	1,014.16	-1,014.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		57772K101	20181224S000040 323..	12,052.000	MAXIM INTEGRATED PRODUCTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	48.220000	581,237.83	-581,237.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		579780206	20181115S004620 TC...	88.000	MCCORMICK & CO INC/MD 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	148.420000	13,061.84	-13,061.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		579780206	20181224S001790 323..	44.000	MCCORMICK & CO INC/MD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	138.140000	6,078.49	-6,078.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		580135101	20181115S001330 TC...	566.000	MCDONALD'S CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	184.856996	104,634.72	-104,634.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		581550103	20181115S003700 TC...	146.000	MCKESSON CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	129.398767	18,893.68	-18,893.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		58933Y105	20181115S000640 TC...	1,940.000	MERCK & CO INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	74.425701	144,405.26	-144,405.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		59156R108	20181115S001110 TC...	726.000	METLIFE INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.445606	33,000.77	-33,000.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		592688105	20181115S005420 TC...	18.000	METTLER-TOLEDO INTERNATIONAL I 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	586.470000	10,556.64	-10,556.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		594916104	20181115S000450 TC...	5,593.000	MICROSOFT CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	106.225000	594,172.36	-594,172.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		594918104	20181224S000080 323..	4,052.000	MICROSOFT CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	98.230000	398,058.35	-398,058.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		595017104	20181115S003410 TC...	172.000	MICROCHIP TECHNOLOGY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	72.270000	12,432.16	-12,432.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		595017104	20181224S001050 323..	85.000	MICROCHIP TECHNOLOGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	67.990000	5,779.79	-5,779.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		595112103	20181115S001020 TC...	846.000	MICRON TECHNOLOGY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	38.338297	32,442.66	-32,442.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		59522J103	20181115S004730 TC...	83.000	MID-AMERICA APARTMENT COMMUNIT 32..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	100.720120	8,360.60	-8,360.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		59522J103	20181224S000250 323..	22.000	MID-AMERICA APARTMENT COMMUNIT	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	97.200000	2,138.57	-2,138.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		608190104	20181115S005180 TC...	47.000	MOHAWK INDUSTRIES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	122.430000	5,754.68	-5,754.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		60871R209	20181115S003750 TC...	136.000	MOLSON COORS BREWING CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.770220	8,810.11	-8,810.11	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		60871R209	20181224S001880 323..	40.000	MOLSON COORS BREWING CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	55.500000	2,220.30	-2,220.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		609207105	20181115S000830 TC...	1,070.000	MONDELEZ INTERNATIONAL INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	43.765004	46,834.44	-46,834.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		61174X109	20181115S002240 TC...	290.000	MONSTER BEVERAGE CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	54.765103	15,884.78	-15,884.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		61174X109	20181224S001030 323..	87.000	MONSTER BEVERAGE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	48.230000	4,196.66	-4,196.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		615369105	20181115S004000 TC...	121.000	MOODY S CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	146.793884	17,763.27	-17,763.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		615369105	20181224S002590 323..	20.000	MOODY S CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	132.580000	2,651.75	-2,651.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		61744E448	20181115S000930 TC...	967.000	MORGAN STANLEY 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	43.968996	42,527.69	-42,527.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		61945C103	20181115S002430 TC...	259.000	MOSAIC CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	35.858185	9,289.86	-9,289.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		61945C103	20181224S001330 323..	66.000	MOSAIC CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.560000	1,885.46	-1,885.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		620076307	20181115S004050 TC...	118.000	MOTOROLA SOLUTIONS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	129.450000	15,276.28	-15,276.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		620076307	20181224S001060 323..	85.000	MOTOROLA SOLUTIONS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	111.730000	9,497.69	-9,497.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		629377508	20181115S002830 TC...	222.000	NRG ENERGY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	39.197882	8,704.15	-8,704.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		631103108	20181115S004700 TC...	84.000	NASDAQ INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.390000	7,257.60	-7,257.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		631103108	20181224S002920 323..	4.000	NASDAQ INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	79.510000	318.07	-318.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		637071101	20181115S002280 TC...	279.000	NATIONAL OILWELL VARCO INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.750000	9,140.04	-9,140.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		637071101	20181224S000860 323..	103.000	NATIONAL OILWELL VARCO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	25.240000	2,600.49	-2,600.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		640268108	20181115S003900 TC...	125.000	NEKTAR THERAPEUTICS 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	38.040000	4,756.25	-4,756.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		640268108	20181224S001440 323..	59.000	NEKTAR THERAPEUTICS	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	30.620000	1,807.02	-1,807.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		641100104	20181115S003200 TC...	189.000	NETAPP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	78.790000	14,893.20	-14,893.20	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		64110L106	20181115S002050 TC...	317.000	NETFLIX INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	288.729495	91,530.42	-91,530.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		64110L106	20181224S000810 323...	108.000	NETFLIX INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	246.390000	26,610.93	-26,610.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		651229106	20181115S002050 TC...	317.000	NEWELL BRANDS INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	20.737003	6,576.80	-6,576.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		651290108	20181115S003710 TC...	146.000	NEWFIELD EXPLORATION CO 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	19.521917	2,851.66	-2,851.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		651290108	20181224S001500 323...	58.000	NEWFIELD EXPLORATION CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	13.560000	786.92	-786.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		651639106	20181115S001730 TC...	389.000	NEWMONT MINING CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	32.605012	12,687.24	-12,687.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		651639106	20181224S001340 323...	66.000	NEWMONT MINING CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	33.530000	2,213.48	-2,213.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		652498109	20181115S002290 TC...	279.000	NEWS CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	13.804802	3,854.33	-3,854.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		652498109	20181224S000630 323...	150.000	NEWS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	11.040000	1,657.13	-1,657.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		652498208	20181115S004550 TC...	90.000	NEWS CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	14.080000	1,268.10	-1,268.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		652498208	20181224S002450 323...	23.000	NEWS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	11.250000	258.92	-258.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		65339F101	20181115S001940 TC...	344.000	NEXTERA ENERGY INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	176.947994	60,873.55	-60,873.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		65339F101	20181224S000290 323...	363.000	NEXTERA ENERGY INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	174.110000	63,204.65	-63,204.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		654106103	20181115S000960 TC...	934.000	NIKE INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	75.596102	70,616.10	-70,616.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		65473P105	20181115S002350 TC...	265.000	NISOURCE INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	25.659500	6,811.96	-6,811.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		65473P105	20181224S001210 323...	77.000	NISOURCE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	26.050000	2,006.43	-2,006.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		655044105	20181115S001880 TC...	352.000	NOBLE ENERGY INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	24.885795	8,763.32	-8,763.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		655664100	20181115S004710 TC...	84.000	NORDSTROM INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	61.575000	5,173.14	-5,173.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		655844108	20181115S003000 TC...	204.000	NORFOLK SOUTHERN CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	168.840882	34,445.58	-34,445.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		665859104	20181115S003510 TC...	163.000	NORTHERN TRUST CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	96.428282	15,719.44	-15,719.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		666807102	20181115S003880 TC...	127.000	NORTHROP GRUMMAN CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	272.680000	34,631.63	-34,631.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		666807102	20181224S002790 323...	10.000	NORTHROP GRUMMAN CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	235.240000	2,352.48	-2,352.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		670346105	20181115S002690 TC...	231.000	NUCOR CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	62.360995	14,407.70	-14,407.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		670666104	20181115S001620 TC...	443.000	NVIDIA CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	198.482189	87,932.04	-87,932.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		670666104	20181224S000520 323...	199.000	NVIDIA CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	129.570000	25,785.92	-25,785.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		67103H107	20181115S000580 TC...	59.000	O'REILLY AUTOMOTIVE INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	357.170677	21,073.66	-21,073.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		674599105	20181115S001360 TC...	558.000	OCCEIDENTAL PETROLEUM CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	71.164695	39,715.48	-39,715.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		681919106	20181115S003490 TC...	164.000	OMNICOM GROUP INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	76.654207	12,572.93	-12,572.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		681919106	20181224S002230 323...	29.000	OMNICOM GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	70.230000	2,036.89	-2,036.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		682680103	20181115S002180 TC...	300.000	ONEOK INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	60.773100	18,234.93	-18,234.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		682680103	20181224S001140 323...	80.000	ONEOK INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	53.900000	4,312.60	-4,312.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		68389X105	20181115S000620 TC...	2,082.000	ORACLE CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	49.240601	101,554.74	-101,554.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		69331C108	20181115S001750 TC...	377.000	PG&E CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	25.260000	9,526.79	-9,526.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		69331C108	20181224S000580 323...	161.000	PG&E CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	22.750000	3,663.96	-3,663.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		693475105	20181115S001960 TC...	339.000	PNC FINANCIAL SERVICES GROUP I 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	134.360000	45,551.43	-45,551.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		693506107	20181115S003380 TC...	177.000	PPG INDUSTRIES INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	105.905197	18,746.99	-18,746.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		69351T106	20181115S001480 TC...	510.000	PPL CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	32.320000	16,488.30	-16,488.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		69351T106	20181224S000120 323...	1,026.000	PPL CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	28.400000	29,146.10	-29,146.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		693656100	20181115S005110 TC...	56.000	PVH CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	121.635000	6,812.12	-6,812.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		693718108	20181115S002460 TC...	255.000	PACCAR INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	60.050784	15,315.50	-15,315.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		693718108	20181224S002640 323...	17.000	PACCAR INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	54.900000	933.43	-933.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		695156109	20181115S004940 TC...	69.000	PACKAGING CORP OF AMERICA 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	95.860000	6,615.03	-6,615.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		695156109	20181224S002650 323...	17.000	PACKAGING CORP OF AMERICA	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	80.740000	1,372.71	-1,372.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		701094104	20181115S004420 TC...	96.000	PARKER-HANNIFIN CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	166.995416	16,032.52	-16,032.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		701094104	20181224S002430 323...	24.000	PARKER-HANNIFIN CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	145.580000	3,494.10	-3,494.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		704326107	20181115S002640 TC...	233.000	PAYCHEX INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	67.225879	15,665.96	-15,665.96	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		704326107	201812245002030 323..	35.000	PAYCHEX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	63.840000	2,234.66	-2,234.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		70450Y103	201811155001000 TC..	864.000	PAYPAL HOLDINGS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	84.678599	73,170.95	-73,170.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		712704105	201811155000740 TC..	1,290.000	PEOPLE S UNITED FINANCIAL INC 321125..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	15.728503	20,302.67	-20,302.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		712704105	201812245000410 323..	273.000	PEOPLE S UNITED FINANCIAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	14.080000	3,845.89	-3,845.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		713448108	201811155000860 TC..	1,031.000	PEPSICO INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	117.116595	120,757.52	-120,757.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		713448108	201812245000680 323..	141.000	PEPSICO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	109.420000	15,429.28	-15,429.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		714046109	201811155004800 TC..	80.000	PERKINELMER INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	80.270000	6,422.40	-6,422.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		714046109	201812245001800 323..	43.000	PERKINELMER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	73.850000	3,175.87	-3,175.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		717081103	201811155000470 TC..	4,275.000	PFIZER INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	43.223401	184,822.79	-184,822.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		718172109	201811155000780 TC..	1,134.000	PHILIP MORRIS INTERNATIONAL IN 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	85.545202	97,019.60	-97,019.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		718172109	201812245000370 323..	287.000	PHILIP MORRIS INTERNATIONAL IN	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	66.210000	19,004.42	-19,004.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		718546104	201811155002110 TC..	311.000	PHILLIPS 66 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	95.672186	29,757.16	-29,757.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		723484101	201811155004770 TC..	82.000	PINNACLE WEST CAPITAL CORP 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	88.479268	7,256.12	-7,256.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		723484101	201812245002360 323..	25.000	PINNACLE WEST CAPITAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	89.410000	2,235.44	-2,235.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		723787107	201811155003910 TC..	125.000	PIONEER NATURAL RESOURCES CO 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	151.199520	18,901.19	-18,901.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		723787107	201812245002040 323..	34.000	PIONEER NATURAL RESOURCES CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	125.080000	4,252.98	-4,252.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		74144T108	201811155003340 TC..	178.000	T ROWE PRICE GROUP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	94.829719	16,861.47	-16,861.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		74251V102	201811155003140 TC..	193.000	PRINCIPAL FINANCIAL GROUP INC 321125..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	48.545077	9,371.13	-9,371.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		742718109	201811155000660 TC..	1,816.000	PROCTER & GAMBLE CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	93.696998	170,171.91	-170,171.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		742718109	201812245000210 323..	556.000	PROCTER & GAMBLE CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	90.970000	50,583.49	-50,583.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		743315103	201811155001660 TC..	425.000	PROGRESSIVE CORP/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	65.578111	27,866.32	-27,866.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		743315103	201812245000820 323..	108.000	PROGRESSIVE CORP/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	59.420000	6,418.17	-6,418.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		74340W103	201811155001560 TC..	459.000	PROLOGIS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	67.746797	31,100.37	-31,100.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		74340W103	201812245000790 323..	116.000	PROLOGIS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	58.870000	6,829.79	-6,829.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		744320102	201811155002150 TC..	304.000	PRUDENTIAL FINANCIAL INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	93.515493	28,431.75	-28,431.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		744573106	201811155001830 TC..	369.000	PUBLIC SERVICE ENTERPRISE GROU 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	54.056097	19,950.39	-19,950.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		744573106	201812245000910 323..	98.000	PUBLIC SERVICE ENTERPRISE GROU	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	52.440000	5,139.86	-5,139.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		744600109	201811155004200 TC..	109.000	PUBLIC STORAGE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	209.448256	22,830.95	-22,830.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		744600109	201812245002080 323..	33.000	PUBLIC STORAGE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	203.300000	6,709.15	-6,709.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		745867101	201811155003150 TC..	191.000	PULTEGROUP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	24.662513	4,712.45	-4,712.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		74736K101	201811155004520 TC..	92.000	QORVO INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	62.410000	5,742.64	-5,742.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		747525103	201811155000870 TC..	1,026.000	QUALCOMM INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	54.315000	55,737.45	-55,737.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		74762E102	201811155004220 TC..	108.000	QUANTA SERVICES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	33.877500	3,659.85	-3,659.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		74834L100	201811155004390 TC..	100.000	QUEST DIAGNOSTICS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	95.174800	9,518.48	-9,518.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		751212101	201811155005240 TC..	40.000	RALPH LAUREN CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	122.730000	4,909.60	-4,909.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		754730109	201811155004430 TC..	96.000	RAYMOND JAMES FINANCIAL INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	77.560000	7,446.72	-7,446.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		755111507	201811155002960 TC..	208.000	RAYTHEON CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	182.339711	37,928.74	-37,928.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		755111507	201812245002460 323..	23.000	RAYTHEON CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	151.520000	3,485.13	-3,485.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		756109104	201811155002900 TC..	212.000	REALTY INCOME CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	63.362216	13,434.91	-13,434.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		756109104	201812245000400 323..	274.000	REALTY INCOME CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	63.790000	17,480.52	-17,480.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		756577102	201811155003830 TC..	130.000	RED HAT INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	173.722307	22,585.20	-22,585.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		756577102	201812245002860 323..	6.000	RED HAT INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	173.470000	1,040.87	-1,040.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		758849103	201811155003940 TC..	124.000	REGENCY CENTERS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.012338	7,938.77	-7,938.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		758849103	201812245002130 323..	31.000	REGENCY CENTERS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	57.460000	1,781.49	-1,781.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		75886F107	201811155005120 TC..	56.000	REGENERON PHARMACEUTICALS INC 32..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	339.373214	19,005.46	-19,005.46	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		75886F107	201812245002600 323..	20.000	REGENERON PHARMACEUTICALS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	344.600000	6,892.15	-6,892.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		7591EP100	201811155001060 TC..	805.000	REGIONS FINANCIAL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	16.431403	13,235.33	-13,235.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		760759100	201811155003560 TC..	159.000	REPUBLIC SERVICES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	74.893081	11,909.59	-11,909.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		760759100	201812245002660 323..	17.000	REPUBLIC SERVICES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	71.560000	1,216.65	-1,216.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		761152107	201811155004280 TC..	105.000	RESMED INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	101.965047	10,707.38	-10,707.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		761152107	201812245002680 323..	15.000	RESMED INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	106.450000	1,596.86	-1,596.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		770323103	201811155004560 TC..	90.000	ROBERT HALF INTERNATIONAL INC 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	62.520000	5,627.70	-5,627.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		773903109	201811155004570 TC..	90.000	ROCKWELL AUTOMATION INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	167.780000	15,101.10	-15,101.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		774341101	201811155004010 TC..	120.000	ROCKWELL COLLINS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	132.054000	15,847.68	-15,847.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		775711104	201811155000480 TC..	4,253.000	ROLLINS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	60.263000	256,341.07	-256,341.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		775711104	201812245002290 323..	28.000	ROLLINS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	34.610000	969.29	-969.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		776696106	201811155004890 TC..	75.000	ROPER TECHNOLOGIES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	289.330000	21,700.50	-21,700.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		776696106	201812245002470 323..	23.000	ROPER TECHNOLOGIES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	258.080000	5,936.01	-5,936.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		778296103	201811155002310 TC..	275.000	ROSS STORES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	99.260000	27,299.25	-27,299.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		78409V104	201811155003270 TC..	183.000	S&P GLOBAL INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	179.403715	32,832.71	-32,832.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		78409V104	201812245002550 323..	21.000	S&P GLOBAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	161.600000	3,393.76	-3,393.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		78410G104	201811155004740 TC..	83.000	SBA COMMUNICATIONS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	171.906385	14,269.06	-14,269.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		7844DX101	201811155000510 TC..	64.000	SL GREEN REALTY CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	94.785156	6,066.89	-6,066.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		78486Q101	201811155005260 TC..	39.000	SVB FINANCIAL GROUP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	234.170000	9,133.02	-9,133.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		78486Q101	201812245002760 323..	11.000	SVB FINANCIAL GROUP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	183.130000	2,014.51	-2,014.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		79466L302	201811155001380 TC..	552.000	SALESFORCE.COM INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	130.415797	71,995.04	-71,995.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		79466L302	201812245000220 323..	500.000	SALESFORCE.COM INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	122.910000	61,458.75	-61,458.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		80589M102	201811155004310 TC..	104.000	SCANA CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	41.423653	4,309.10	-4,309.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		80589M102	201812245002330 323..	26.000	SCANA CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	49.810000	1,295.26	-1,295.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		806407102	201811155004150 TC..	112.000	HENRY SCHEIN INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	85.860000	9,617.44	-9,617.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		806857108	201811155000890 TC..	1,010.000	SCHLUMBERGER LTD 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	48.030901	48,521.21	-48,521.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		806857108	201812245000390 323..	284.000	SCHLUMBERGER LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	35.700000	10,140.93	-10,140.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		808513105	201811155000990 TC..	877.000	CHARLES SCHWAB CORP/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	47.140000	41,360.55	-41,360.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		808513105	201812245000530 323..	198.000	CHARLES SCHWAB CORP/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	39.140000	7,751.21	-7,751.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		81211K100	201811155004090 TC..	116.000	SEALED AIR CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	35.563017	4,126.47	-4,126.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		816851109	201811155003040 TC..	200.000	SEMPRA ENERGY 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	113.350500	22,672.10	-22,672.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		816851109	201812245001450 323..	59.000	SEMPRA ENERGY	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	111.820000	6,597.82	-6,597.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		824348106	201811155005060 TC..	60.000	SHERWIN-WILLIAMS CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	418.924500	25,136.07	-25,136.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		824348106	201812245002370 323..	25.000	SHERWIN-WILLIAMS CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	376.550000	9,413.94	-9,413.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		828806109	201811155002760 TC..	225.000	SIMON PROPERTY GROUP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	187.545511	42,199.99	-42,199.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		828806109	201812245001400 323..	61.000	SIMON PROPERTY GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	164.880000	10,058.14	-10,058.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		83088M102	201811155003840 TC..	130.000	SKYWORKS SOLUTIONS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	71.428230	9,286.97	-9,286.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		831965209	201811155004260 TC..	106.000	AO SMITH CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.516509	4,825.81	-4,825.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		832696405	201811155004760 TC..	82.000	JM SMUCKER CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	113.960731	9,345.60	-9,345.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		832696405	201812245002520 323..	22.000	JM SMUCKER CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	96.100000	2,114.37	-2,114.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		833034101	201811155005220 TC..	41.000	SNAP-ON INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	161.290000	6,612.89	-6,612.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		842587107	201811155001100 TC..	739.000	SOUTHERN CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	47.596102	35,173.52	-35,173.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		842587107	201812245000160 323..	829.000	SOUTHERN CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.090000	37,385.83	-37,385.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		844741108	201811155001770 TC..	376.000	SOUTHWEST AIRLINES CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	52.763191	19,842.72	-19,842.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		854502101	201811155004160 TC..	111.000	STANLEY BLACK & DECKER INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	125.929369	13,979.27	-13,979.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		855244109	201811155000920 TC..	984.000	STARBUCKS CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	67.456697	66,387.23	-66,387.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		857477103	201811155002300 TC..	277.000	STATE STREET CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	70.566606	19,549.72	-19,549.72	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		857477103	201812245001240 323..	75.000	STATE STREET CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	60.170000	4,513.31	-4,513.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		858912108	201811155005370 TC..	31.000	STERICYCLE INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.450000	1,409.26	-1,409.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		863667101	201811155002740 TC..	226.000	STRYKER CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	166.647920	37,664.69	-37,664.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		863667101	201812245001370 323..	64.000	STRYKER CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	150.730000	9,647.20	-9,647.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		867914103	201811155001980 TC..	336.000	SUNTRUST BANKS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	62.647410	21,052.89	-21,052.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		871503108	201811155001600 TC..	453.000	SYMANTEC CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	22.308189	10,110.14	-10,110.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		871503108	201812245000140 323..	869.000	SYMANTEC CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	18.440000	16,030.88	-16,030.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		871607107	201811155004230 TC..	108.000	SYNOPSIS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	90.402037	9,764.50	-9,764.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		871607107	201812245001540 323..	57.000	SYNOPSIS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	80.800000	4,606.03	-4,606.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		871658103	201811155001500 TC..	497.000	SYNCHRONY FINANCIAL 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	26.915010	13,381.73	-13,381.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		871829107	201811155001910 TC..	349.000	SYSCO CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	66.582406	23,240.75	-23,240.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		871829107	201812245001020 323..	88.000	SYSCO CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	60.890000	5,358.98	-5,358.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		872540109	201811155000970 TC..	914.000	TJX COS INC/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	53.099595	48,542.17	-48,542.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		874054109	201811155004750 TC..	83.000	TAKE-TWO INTERACTIVE SOFTWARE 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	106.820000	8,866.89	-8,866.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		874054109	201812245002480 323..	23.000	TAKE-TWO INTERACTIVE SOFTWARE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	101.370000	2,331.68	-2,331.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		876030107	201811155002930 TC..	210.000	TAPESTRY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	41.285523	8,672.06	-8,672.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		876030107	201812245000720 323..	130.000	TAPESTRY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	32.810000	4,266.28	-4,266.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		87612E106	201811155001740 TC..	383.000	TARGET CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	63.553707	32,004.90	-32,004.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		882508104	201811155001130 TC..	709.000	TEXAS INSTRUMENTS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	95.304005	67,577.63	-67,577.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		883203101	201811155003280 TC..	181.000	TEXTRON INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	56.356906	10,202.41	-10,202.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		883556102	201811155002230 TC..	294.000	THERMO FISHER SCIENTIFIC INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	236.720884	69,598.88	-69,598.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		883556102	201812245001380 323..	64.000	THERMO FISHER SCIENTIFIC INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	215.790000	13,811.04	-13,811.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		88579Y101	201811155001650 TC..	428.000	3M CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	198.705000	85,050.02	-85,050.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		886547108	201811155004810 TC..	80.000	TIFFANY & CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	106.352000	8,508.96	-8,508.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		891027104	201811155004860 TC..	76.000	TORCHMARK CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.733815	6,592.53	-6,592.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		891906109	201811155003980 TC..	122.000	TOTAL SYSTEM SERVICES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	88.504508	10,798.77	-10,798.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		891906109	201812245002110 323..	32.000	TOTAL SYSTEM SERVICES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	77.250000	2,472.24	-2,472.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		892356106	201811155004590 TC..	89.000	TRACTOR SUPPLY CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	94.910000	8,447.88	-8,447.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		892356106	201812245002050 323..	34.000	TRACTOR SUPPLY CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	80.330000	2,731.48	-2,731.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		893641100	201811155005320 TC..	35.000	TRANSDIGM GROUP INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	342.605142	11,991.53	-11,991.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		893641100	201812245002720 323..	14.000	TRANSDIGM GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	322.730000	4,518.33	-4,518.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		89417E109	201811155003100 TC..	195.000	TRAVELERS COS INC/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	123.320000	24,049.35	-24,049.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		896945201	201811155004900 TC..	75.000	TRIPADVISOR INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	61.780000	4,634.25	-4,634.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		896945201	201812245002490 323..	23.000	TRIPADVISOR INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	52.480000	1,207.21	-1,207.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		90130A101	201811155001070 TC..	768.000	TWENTY-FIRST CENTURY FOX INC 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	48.042005	36,903.94	-36,903.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		90130A101	201812245000330 323..	321.000	TWENTY-FIRST CENTURY FOX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	46.900000	15,057.31	-15,057.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		90130A200	201811155001870 TC..	355.000	TWENTY-FIRST CENTURY FOX INC 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	47.569605	16,890.76	-16,890.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		90130A200	201812245001000 323..	90.000	TWENTY-FIRST CENTURY FOX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	46.600000	4,194.68	-4,194.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		90184L102	201811155001440 TC..	525.000	TWITTER INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	33.059409	17,361.44	-17,361.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		90184L102	201812245000420 323..	273.000	TWITTER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	27.310000	7,457.68	-7,457.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		902494103	201811155002870 TC..	216.000	TYSON FOODS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	58.855601	12,714.97	-12,714.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		902494103	201812245002620 323..	18.000	TYSON FOODS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	51.730000	931.28	-931.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		902653104	201811155003110 TC..	195.000	UDR INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	41.115076	8,019.39	-8,019.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		902653104	201812245000270 323..	392.000	UDR INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	40.620000	15,925.98	-15,925.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		902973304	201811155000790 TC..	1,117.000	US BANCORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	54.103196	60,444.44	-60,444.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		903845303	201811155005230 TC..	41.000	ULTA BEAUTY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	314.629024	12,900.20	-12,900.20	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		904311107	20181115S003760 TC...	135.000	UNDER ARMOUR INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	22.736518	3,070.78	-3,070.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		904311107	20181224S000880 323...	102.000	UNDER ARMOUR INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	16.960000	1,730.69	-1,730.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		904311206	20181115S003740 TC...	140.000	UNDER ARMOUR INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	21.093285	2,954.46	-2,954.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		904311206	20181224S000850 323...	104.000	UNDER ARMOUR INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	15.410000	1,603.42	-1,603.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		907818108	20181115S001430 TC...	540.000	UNION PACIFIC CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	149.251000	80,600.94	-80,600.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		907818108	20181224S002630 323...	18.000	UNION PACIFIC CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	132.540000	2,385.86	-2,385.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		910047109	20181115S003470 TC...	167.000	UNITED CONTINENTAL HOLDINGS IN 3211...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	92.158383	15,392.12	-15,392.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		910047109	20181224S001980 323...	37.000	UNITED CONTINENTAL HOLDINGS IN	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	81.470000	3,014.67	-3,014.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		911312106	20181115S001490 TC...	506.000	UNITED PARCEL SERVICE INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	110.062509	55,696.69	-55,696.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		911312106	20181224S000500 323...	206.000	UNITED PARCEL SERVICE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	93.500000	19,262.55	-19,262.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		911363109	20181115S005070 TC...	60.000	UNITED RENTALS INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	120.603000	7,236.78	-7,236.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		913017109	20181115S001400 TC...	549.000	UNITED TECHNOLOGIES CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	129.478506	71,089.19	-71,089.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		913017109	20181224S001590 323...	55.000	UNITED TECHNOLOGIES CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	106.180000	5,840.31	-5,840.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		91324P102	20181115S001150 TC...	702.000	UNITEDHEALTH GROUP INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	266.590000	187,153.20	-187,153.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		91324P102	20181224S000590 323...	158.000	UNITEDHEALTH GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	238.340000	37,658.91	-37,658.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		913903100	20181115S005040 TC...	63.000	UNIVERSAL HEALTH SERVICES INC 32112...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	127.845079	8,054.87	-8,054.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		91529Y106	20181115S003570 TC...	159.000	UNUM GROUP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	37.217987	5,919.25	-5,919.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		91529Y106	20181224S001830 323...	42.000	UNUM GROUP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	28.130000	1,181.78	-1,181.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		918204108	20181115S002600 TC...	237.000	VF CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	84.391983	20,003.27	-20,003.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		918204108	20181224S001270 323...	72.000	VF CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	69.870000	5,031.18	-5,031.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		91913Y100	20181115S002120 TC...	311.000	VALERO ENERGY CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	82.408810	25,632.25	-25,632.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92220P105	20181115S004960 TC...	66.000	VARIAN MEDICAL SYSTEMS INC 3211250...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	115.205757	7,604.24	-7,604.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92276F100	20181115S002420 TC...	260.000	VENTAS INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	60.578192	15,752.93	-15,752.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92276F100	20181224S001290 323...	67.000	VENTAS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	60.270000	4,038.59	-4,038.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92343E102	20181115S004830 TC...	78.000	VERISIGN INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	152.807820	11,919.79	-11,919.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92343V104	20181115S000570 TC...	3,013.000	VERIZON COMMUNICATIONS INC 3211250...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	59.147198	178,240.64	-178,240.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92343V104	20181224S000190 323...	764.000	VERIZON COMMUNICATIONS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	54.920000	41,964.61	-41,964.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92345Y106	20181115S004020 TC...	120.000	VERISK ANALYTICS INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	121.485666	14,579.48	-14,579.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92345Y106	20181224S002310 323...	27.000	VERISK ANALYTICS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	106.010000	2,862.47	-2,862.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92532F100	20181115S003210 TC...	186.000	VERTEX PHARMACEUTICALS INC 3211250...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	165.989516	30,875.91	-30,875.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92532F100	20181224S001710 323...	47.000	VERTEX PHARMACEUTICALS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	156.500000	7,355.85	-7,355.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92553P201	20181115S002440 TC...	258.000	VIACOM INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	31.970813	8,251.05	-8,251.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92553P201	20181224S001350 323...	65.000	VIACOM INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	25.680000	1,669.69	-1,669.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92826C839	20181115S000730 TC...	1,295.000	VISA INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	140.102501	181,445.69	-181,445.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		929042109	20181115S003890 TC...	126.000	VORNADO REALTY TRUST 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	71.311111	8,986.46	-8,986.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		929042109	20181224S002060 323...	34.000	VORNADO REALTY TRUST	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	62.320000	2,119.14	-2,119.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		929160109	20181115S004440 TC...	96.000	VULCAN MATERIALS CO 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	106.325000	10,208.16	-10,208.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		929160109	20181224S002700 323...	15.000	VULCAN MATERIALS CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	93.300000	1,399.61	-1,399.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92939U106	20181115S002710 TC...	230.000	WEC ENERGY GROUP INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	70.306913	16,172.89	-16,172.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92939U106	20181224S001510 323...	58.000	WEC ENERGY GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	71.440000	4,143.96	-4,143.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		931142103	20181115S000850 TC...	1,046.000	WALMART INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	101.885497	106,582.69	-106,582.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		931427108	20181115S001280 TC...	616.000	WALGREENS BOOTS ALLIANCE INC 32112...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	81.821999	50,408.45	-50,408.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		94106L109	20181115S002250 TC...	288.000	WASTE MANAGEMENT INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	91.228506	26,276.69	-26,276.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		941848103	20181115S005130 TC...	56.000	WATERS CORP 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	196.881428	11,025.92	-11,025.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		94946T106	20181115S005290 TC...	37.000	WELLCARE HEALTH PLANS INC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	252.490000	9,342.50	-9,342.50	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		94946T106	201812245002800 323..	10.000	WELL CARE HEALTH PLANS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	226.460000	2,264.68	-2,264.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		949746101	201811155000650 TC..	3,161.000	WELLS FARGO & CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	52.301300	165,356.02	-165,356.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		95040Q104	201811155002330 TC..	271.000	WELLTOWER INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	70.289483	19,051.16	-19,051.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		95040Q104	201812245000490 323..	226.000	WELLTOWER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	70.410000	15,914.36	-15,914.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		958102105	201811155002890 TC..	213.000	WESTERN DIGITAL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.299718	9,650.97	-9,650.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		959802109	201811155002000 TC..	326.000	WESTERN UNION CO/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	18.895000	6,163.03	-6,163.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		96145D105	201811155003220 TC..	186.000	WESTROCK CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.707419	8,503.44	-8,503.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		962166104	201811155001390 TC..	552.000	WEYERHAEUSER CO 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	26.856902	14,830.53	-14,830.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		963320106	201811155005190 TC..	47.000	WHIRLPOOL CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	115.125106	5,411.35	-5,411.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		969457100	201811155000980 TC..	882.000	WILLIAMS COS INC/THE 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	24.744297	21,833.29	-21,833.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		969457100	201812245000430 323..	273.000	WILLIAMS COS INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	21.780000	5,947.99	-5,947.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		983134107	201811155004910 TC..	71.000	WYNN RESORTS LTD 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	104.263239	7,403.40	-7,403.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		983134107	201812245002540 323..	22.000	WYNN RESORTS LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	93.410000	2,055.19	-2,055.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		983898100	201811155001800 TC..	372.000	XCEL ENERGY INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	51.342311	19,103.06	-19,103.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		983898100	201812245000340 323..	308.000	XCEL ENERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	50.900000	15,679.51	-15,679.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		983919101	201811155003250 TC..	185.000	XILINX INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	84.290000	15,595.50	-15,595.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		983919101	201812245001630 323..	52.000	XILINX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	81.510000	4,238.91	-4,238.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		984121608	201811155003530 TC..	162.000	XEROX CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	27.158518	4,401.30	-4,401.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		98419M100	201811155003810 TC..	131.000	XYLEM INC/NY 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	68.410000	8,963.02	-8,963.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		98419M100	201812245001990 323..	37.000	XYLEM INC/NY	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	63.440000	2,347.56	-2,347.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		988498101	201811155002700 TC..	231.000	YUM! BRANDS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	89.685021	20,719.55	-20,719.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		98956P102	201811155003660 TC..	149.000	ZIMMER BIOMET HOLDINGS INC 32112502..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	113.073624	16,849.46	-16,849.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		98956P102	201812245001460 323..	59.000	ZIMMER BIOMET HOLDINGS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	99.380000	5,863.86	-5,863.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		989701107	201811155003720 TC..	141.000	ZIONS BANCORP NA 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	48.031631	6,773.87	-6,773.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		98978V103	201811155001890 TC..	352.000	ZOETIS INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	93.055113	32,758.92	-32,758.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		98978V103	201812245002240 323..	29.000	ZOETIS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	81.680000	2,368.94	-2,368.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G0176J109	201811155004920 TC..	69.000	ALLEGION PLC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	87.299855	6,024.38	-6,024.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G0176J109	201812245002560 323..	20.000	ALLEGION PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	78.540000	1,570.95	-1,570.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G0177J108	201811155002620 TC..	233.000	ALLERGAN PLC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	158.720000	36,984.09	-36,984.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G0408V102	201811155003350 TC..	177.000	AON PLC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	162.427175	28,751.38	-28,751.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G1151C101	201811155001550 TC..	467.000	ACCENTURE PLC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	161.227002	75,297.68	-75,297.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G29183103	201811155002070 TC..	316.000	EATON CORP PLC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	72.720506	22,982.84	-22,982.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G29183103	201812245001070 323..	84.000	EATON CORP PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	66.370000	5,575.71	-5,575.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G3223R108	201811155005380 TC..	30.000	EVEREST RE GROUP LTD 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	212.128666	6,364.16	-6,364.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G47567105	201811155002400 TC..	261.000	IHS MARKIT LTD 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	51.048199	13,326.19	-13,326.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G47567105	201812245000640 323..	150.000	IHS MARKIT LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	46.390000	6,959.63	-6,959.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G47791101	201811155003310 TC..	179.000	INGERSOLL-RAND PLC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	102.399385	18,331.28	-18,331.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G47791101	201812245001390 323..	61.000	INGERSOLL-RAND PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.960000	5,427.02	-5,427.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G4918T108	201811155002170 TC..	300.000	INVESCO LTD 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	19.664500	5,902.35	-5,902.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G4918T108	201812245000950 323..	96.000	INVESCO LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	16.000000	1,536.72	-1,536.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G51502105	201811155001190 TC..	674.000	JOHNSON CONTROLS INTERNATIONAL 32..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	33.515000	22,595.85	-22,595.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G51502105	201812245000710 323..	133.000	JOHNSON CONTROLS INTERNATIONAL	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	29.470000	3,920.51	-3,920.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G5494J103	201811155000400 TC..	11,608.000	LINDE PLC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	154.227899	1,790,393.54	-1,790,393.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G5494J103	201812245000780 323..	116.000	LINDE PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	153.110000	17,761.63	-17,761.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G5960L103	201811155000910 TC..	965.000	MEDTRONIC PLC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	92.429796	91,053.20	-91,053.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G60754101	201811155004190 TC..	109.000	MICHAEL KORS HOLDINGS LTD 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	48.235045	5,268.71	-5,268.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G60754101	201812245001280 323..	67.000	MICHAEL KORS HOLDINGS LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	36.410000	2,439.97	-2,439.97	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		G6095L109	201811155003120 TC...	193.000	ACTIV PLC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	75.452590	14,564.28	-14,564.28	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G6518L108	201811155002410 TC...	260.000	NIELSEN HOLDINGS PLC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	25.963500	6,753.11	-6,753.11	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G6518L108	201812245002750 323...	11.000	NIELSEN HOLDINGS PLC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	22.990000	252.97	-252.97	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G66721104	201811155003670 TC...	148.000	NORWEGIAN CRUISE LINE HOLDINGS 321...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	50.053581	7,409.41	-7,409.41	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G66721104	201812245000200 323...	744.000	NORWEGIAN CRUISE LINE HOLDINGS	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	40.790000	30,353.34	-30,353.34	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G7945M107	201811155003160 TC...	191.000	SEAGATE TECHNOLOGY PLC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	42.858795	8,187.94	-8,187.94	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G7945M107	201812245002820 323...	9.000	SEAGATE TECHNOLOGY PLC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	36.360000	327.31	-327.31	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G7500T104	201811155004050 TC...	118.000	PENTAIR PLC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	42.030000	4,960.72	-4,960.72	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G87110105	201811155002100 TC...	312.000	TECHNIPFMC PLC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	24.034198	7,501.79	-7,501.79	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G87110105	201812245002950 323...	2.000	TECHNIPFMC PLC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	19.170000	38.36	-38.36	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G96629103	201811155004460 TC...	95.000	WILLIS TOWERS WATSON PLC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	160.315052	15,230.88	-15,230.88	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G97822103	201811155004510 TC...	92.000	PERRIGO CO PLC 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	63.620000	5,853.96	-5,853.96	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		H1467J104	201811155001970 TC...	338.000	CHUBB LTD 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	127.317100	43,036.56	-43,036.56	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		H2906T109	201811155004610 TC...	88.000	GARMIN LTD 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	64.667386	5,691.61	-5,691.61	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		H2906T109	201812245002500 323...	22.000	GARMIN LTD	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	61.330000	1,349.43	-1,349.43	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		H84989104	201811155002480 TC...	254.000	TE CONNECTIVITY LTD 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	76.502519	19,434.18	-19,434.18	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		N53745100	201811155002630 TC...	233.000	LYONDELLBASELL INDUSTRIES NV 32112...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	92.223905	21,490.50	-21,490.50	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		N59465109	201811155001760 TC...	376.000	MYLAN NV 32112502.1	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	34.152500	12,845.10	-12,845.10	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		N59465109	201812245000900 323...	98.000	MYLAN NV	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	26.460000	2,593.82	-2,593.82	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		V7780T103	201811155003920 TC...	125.000	ROYAL CARIBBEAN CRUISES LTD 321125...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	106.830480	13,355.06	-13,355.06	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		V7780T103	201812245002090 323...	33.000	ROYAL CARIBBEAN CRUISES LTD	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	92.520000	3,053.41	-3,053.41	0.00	
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							10,147,776.03	10,147,776.03	0.00	
U.S. DOLLAR						0.000								10,147,776.03	10,147,776.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		99VVARL72	20181116A005220	0.000	TRANSFER FROM KR2F9001002 KRS INTE.		11/16/2018	11/16/2018		0.000000	19,930,000.00	19,930,000.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20181119S000240 NR...	0.000	TRANSFER TO 956599		11/16/2018	11/16/2018		0.000000	19,930,000.00	19,930,000.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CDC		NA9123459	20181119S000240 NR...	0.000			11/16/2018	11/16/2018		0.000000	-19,930,000.00	-19,930,000.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181001A000320	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		10/1/2018	10/1/2018		0.000000	-247.75	-247.75	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CWC		99VVARL72	20181001A000320	0.000	KRS INTERNAL EQUITY UNIT		10/1/2018	10/1/2018		0.000000	247.75	247.75	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181001S000290 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		10/1/2018	10/1/2018		0.000000	-545,330.37	-545,330.37	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181009S000120 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		10/9/2018	10/9/2018		0.000000	-291,671.40	-291,671.40	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181015S0000270 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		10/15/2018	10/15/2018		0.000000	-276,145.27	-276,145.27	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181015S000340 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		10/15/2018	10/15/2018		0.000000	-12,656.19	-12,656.19	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181016S000070 NR...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		10/16/2018	10/16/2018		0.000000	-500,000.00	-500,000.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181022S000050 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		10/22/2018	10/22/2018		0.000000	-218,274.50	-218,274.50	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181029S000040 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		10/29/2018	10/29/2018		0.000000	-186,049.04	-186,049.04	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181106S000050 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		11/5/2018	11/5/2018		0.000000	-536,833.99	-536,833.99	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181109S000140 NR...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		11/9/2018	11/9/2018		0.000000	-975,000.00	-975,000.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181113S000300 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		11/13/2018	11/13/2018		0.000000	-94,786.27	-94,786.27	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181119S000120 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		11/19/2018	11/19/2018		0.000000	-497,421.33	-497,421.33	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181119S000130 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		11/19/2018	11/19/2018		0.000000	-6,944.22	-6,944.22	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20181126S000050 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN.		11/26/2018	11/26/2018		0.000000	-185,012.19	-185,012.19	0.00	



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	CW		99VVARL72	201812035000260 CPZ_	0.000	TRANSFER TO KR2F5001002 KRS INTERN..		12/3/2018	12/3/2018		0.000000	-94,630.33	-94,630.33	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	201812105000210 CPZ_	0.000	TRANSFER TO KR2F5001002 KRS INTERN..		12/10/2018	12/10/2018		0.000000	-655,379.93	-655,379.93	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	201812175000300 CPZ_	0.000	TRANSFER TO KR2F5001002 KRS INTERN..		12/17/2018	12/17/2018		0.000000	-1,142,906.36	-1,142,906.36	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	201812175000310 CPZ_	0.000	TRANSFER TO KR2F5001002 KRS INTERN..		12/17/2018	12/17/2018		0.000000	-5,886.00	-5,886.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	201812205000110 NR..	0.000	TRANSFER TO KR2F5001002 KRS INTERN..		12/20/2018	12/20/2018		0.000000	-2,930,000.00	-2,930,000.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	201812245000020 CPZ_	0.000	TRANSFER TO KR2F5001002 KRS INTERN..		12/24/2018	12/24/2018		0.000000	-309,481.18	-309,481.18	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	201812315000370 CPZ_	0.000	TRANSFER TO KR2F5001002 KRS INTERN..		12/31/2018	12/31/2018		0.000000	-343,301.81	-343,301.81	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20181015A000380	0.000	BNYM SL REBATES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-38,663.96	-38,663.96	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20181119A000230	0.000	BNY SL REBATES OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-54,826.09	-54,826.09	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20181119A000280	0.000	BNYM SL REBATES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-40,493.10	-40,493.10	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20181217A000410	0.000	BNY SL REBATES NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-44,051.86	-44,051.86	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20181015A000370	0.000	BNY SL BANK FEES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-1,090.34	-1,090.34	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20181119A000220	0.000	BNY SL BANK FEE OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-1,223.27	-1,223.27	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20181119A000270	0.000	BNY SL BANK FEES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-2,231.42	-2,231.42	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20181217A000400	0.000	BNY SL BANK FEE NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-1,036.43	-1,036.43	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CDC		NA9123459	201809145000340 GL..	0.000			9/14/2018	9/14/2018		0.000000	-6,189.94	-6,189.94	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20181015A000360	0.000	BNY SL GROSS EARN AUGUST 2018		9/14/2018	9/14/2018		0.000000	45,944.24	45,944.24	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20181015S000260 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR S..		10/15/2018	10/15/2018		0.000000	12,656.19	12,656.19	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20181015S000260 GL..	0.000			10/15/2018	10/15/2018		0.000000	-12,656.19	-12,656.19	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20181115S000510 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR O..		11/15/2018	11/15/2018		0.000000	6,944.22	6,944.22	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CDC		NA9123459	20181115S000510 GL..	0.000			11/15/2018	11/15/2018		0.000000	-6,944.22	-6,944.22	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20181119A000210	0.000	BNY SL GROSS EARN OCTOBER 2018		11/15/2018	11/15/2018		0.000000	62,993.58	62,993.58	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20181119A000260	0.000	BNY SL GROSS EARN SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	55,380.71	55,380.71	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20181214S000350 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR N..		12/14/2018	12/14/2018		0.000000	5,886.00	5,886.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CDC		NA9123459	20181214S000350 GL..	0.000			12/14/2018	12/14/2018		0.000000	-5,886.00	-5,886.00	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20181217A000390	0.000	BNY SL GROSS EARN NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	50,974.29	50,974.29	0.00	
SALES													13,051,857.22	14,628,393.99	1,576,536.77	
U.S. DOLLAR														13,051,857.22	14,628,393.99	1,576,536.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201810015000330	-364,958.300	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		10/1/2018	10/1/2018	10/1/2018	1.000000	-364,958.30	364,958.30	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201810095000130	-273,840.530	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		10/9/2018	10/9/2018	10/9/2018	1.000000	-273,840.53	273,840.53	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201810155000390	-116,550.330	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		10/15/2018	10/15/2018	10/15/2018	1.000000	-116,550.33	116,550.33	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201810165000100	-494,261.150	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		10/16/2018	10/16/2018	10/16/2018	1.000000	-494,261.15	494,261.15	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201810295000200	-183,181.140	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		10/29/2018	10/29/2018	10/29/2018	1.000000	-183,181.14	183,181.14	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201811055000060	-136,744.570	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		11/5/2018	11/5/2018	11/5/2018	1.000000	-136,744.57	136,744.57	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201811095000150	-926,112.800	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		11/9/2018	11/9/2018	11/9/2018	1.000000	-926,112.80	926,112.80	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201811135000310	-82,943.190	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		11/13/2018	11/13/2018	11/13/2018	1.000000	-82,943.19	82,943.19	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201811165005230	-1,414,974.960	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		11/16/2018	11/16/2018	11/16/2018	1.000000	-1,414,974.96	1,414,974.96	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201811265000060	-183,913.950	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		11/26/2018	11/26/2018	11/26/2018	1.000000	-183,913.95	183,913.95	0.00	
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201812105000220	-206,068.700	EB TEMP IVN FO VAR RT 12/31/49 FEE CL		12/10/2018	12/10/2018	12/10/2018	1.000000	-206,068.70	206,068.70	0.00	



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		996085619	201812175000420	-981,160.05	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		12/17/2018	12/17/2018	12/17/2018	1.000000	-981,160.05	981,160.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201812205000160	-2,832,597.20	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		12/20/2018	12/20/2018	12/20/2018	1.000000	-2,832,597.20	2,832,597.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	2018122450005050	-308,814.16	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		12/24/2018	12/24/2018	12/24/2018	1.000000	-308,814.16	308,814.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	201812315000380	-207,168.88	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		12/31/2018	12/31/2018	12/31/2018	1.000000	-207,168.88	207,168.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		001055102	201812245003670 323...	-143.000	AFLAC INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	43.230000	-2,747.26	6,180.73	3,433.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00287Y109	201812245003610 323...	-158.000	ABBVIE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	84.920000	-4,889.49	13,415.99	8,526.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00751Y105	201812245004250 323...	-38.000	ADVANCE AUTO PARTS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	151.410000	-6,358.71	5,753.21	-605.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00817Y108	20181217A000290	-14,168.000	AETNA INC		12/14/2018	12/14/2018	12/14/2018	145.000000	-865,799.20	2,054,360.00	1,188,560.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	SC		00817Y108	20181217A000290	14,168.000	AETNA INC		12/14/2018	12/14/2018	12/14/2018	145.000000	865,799.20	-2,054,360.00	-1,188,560.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		008252108	201812245004370 323...	-23.000	AFFILIATED MANAGERS GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	92.420000	-4,355.91	2,125.46	-2,230.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00971T101	201812245003450 323...	-258.000	AKAMAI TECHNOLOGIES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	59.800000	-9,751.01	15,425.25	5,675.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		012653101	201812245004900 323...	-77.000	ALBEMARLE CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	74.840000	-6,354.43	5,762.02	-592.41
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		018581108	201812245004610 323...	-9.000	ALLIANCE DATA SYSTEMS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	149.060000	-2,324.53	1,341.45	-983.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		020002101	201812245004540 323...	-14.000	ALLSTATE CORP/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	79.850000	-363.57	1,117.77	734.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		025816109	201812245003740 323...	-113.000	AMERICAN EXPRESS CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	91.330000	-4,436.69	10,319.30	5,882.61
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		026974784	201812245004730 323...	-1.000	AMERICAN INTERNATIONAL GROUP I	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	37.400000	-127.52	37.38	-90.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03073E105	201812245004890 323...	-113.000	AMERISOURCEBERGEN CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	71.980000	-7,054.16	8,132.78	1,078.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03076C106	201812245003970 323...	-83.000	AMERIPRISE FINANCIAL INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	100.310000	-4,325.97	8,325.00	3,999.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		031162100	201812245003360 323...	-318.000	AMGEN INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	160.210000	-22,784.51	57,303.64	34,519.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		032511107	201812245003480 323...	-245.000	ANADARKO PETROLEUM CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	42.950000	-14,638.98	10,520.77	-4,018.21
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03662Q105	201812245004530 323...	-16.000	ANSYS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	140.190000	-1,970.54	2,242.89	272.35
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		036752103	201812245004600 323...	-10.000	ANTHEM INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	251.960000	-809.25	2,519.48	1,710.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		037411105	201812245000540 323...	-58.000	APACHE CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	26.550000	-2,249.35	1,539.43	-709.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03748R101	201812245004130 323...	-46.000	APARTMENT INVESTMENT & MANAGEM	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	44.380000	-1,410.87	2,041.10	630.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		037833100	201812245003040 323...	-2,648.000	APPLE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	150.730000	-112,402.82	399,107.99	286,705.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		04621X108	201812245004490 323...	-19.000	ASSURANT INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	85.290000	-925.33	1,620.34	695.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		053332102	201812245004100 323...	-48.000	AUTOZONE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	826.040000	-20,525.03	39,649.04	19,124.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		053611109	201812245004550 323...	-14.000	EVERETT DENNISON CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	85.950000	-623.92	1,203.17	579.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		054937107	201812245004380 323...	-23.000	BB&T CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	42.380000	-720.60	974.55	253.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		058498106	201812245003690 323...	-142.000	BALL CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	43.620000	-3,829.34	6,192.88	2,363.54
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		060505104	201812245002990 323...	-5,331.000	BANK OF AMERICA CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	23.370000	-95,962.94	124,543.87	28,580.93
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		064058100	201812245003410 323...	-278.000	BANK OF NEW YORK MELLON CORPIT	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	44.640000	-9,211.74	12,407.66	3,195.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		086516101	201812245004810 323...	-344.000	BEST BUY CO INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	48.860000	-10,773.80	16,805.04	6,031.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		09247X101	201812245004230 323...	-40.000	BLACKROCK INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	369.160000	-10,415.82	14,765.90	4,350.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		097023105	201812245003570 323...	-169.000	BOEING CO/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	304.550000	-14,051.78	51,467.01	37,415.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		09857L108	201812245004200 323...	-41.000	BOOKING HOLDINGS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	1,633.390000	-21,257.69	66,967.80	45,710.11
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		10922N103	201812245004960 323...	-29.000	BRIGHTHOUSE FINANCIAL INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	29.700000	-1,326.02	861.06	-464.96
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		11135F101	201812245003170 323...	-714.000	BROADCOM INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	244.910000	-84,213.54	174,858.10	90,644.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		115637209	201812245004830 323...	-67.000	BROWN-FORMAN CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	45.980000	-1,920.21	3,080.11	1,159.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		124857202	201812245004510 323...	-17.000	CBS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	43.360000	-475.13	736.98	261.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		125269100	201812245003950 323...	-74.000	CF INDUSTRIES HOLDINGS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	41.030000	-2,489.22	3,035.62	546.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		12541W209	201812245005030 323...	-20.000	CH ROBINSON WORLDWIDE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	80.870000	-1,100.37	1,617.22	516.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		126408103	201812245003260 323...	-445.000	CSX CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	60.700000	-7,115.51	27,007.80	19,892.29
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		12673P105	201811055000080 PSS...	-13,356.000	CA INC C/DCL/ US12673P1057 1520675		11/5/2018	11/5/2018	11/5/2018	44.500000	-327,875.72	594,342.00	266,466.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		12709Y103	201812245003310 323...	-353.000	CABOT OIL & GAS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	22.810000	-6,131.45	8,049.17	1,917.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		14040H105	201812245003730 323...	-120.000	CAPITAL ONE FINANCIAL CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	72.390000	-6,360.90	8,685.78	2,324.88



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		14149Y108	201812245003280 323..	-417.000	CARDINAL HEALTH INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	44.440000	-19,649.79	18,528.10	-1,121.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		143130102	201812245004840 323..	-52.000	CARMAX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	58.960000	-1,198.87	3,055.49	1,866.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		143558300	201812245004870 323..	-50.000	CARNIVAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	47.860000	-2,181.76	2,392.58	210.82
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		149123101	201812245003940 323..	-74.000	CATERPILLAR INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	120.070000	-4,292.37	8,884.50	4,592.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		151020104	201812245004090 323..	-50.000	CELGENE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	60.920000	-2,815.55	3,045.58	230.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		16119P108	201812245003990 323..	-86.000	CHARTER COMMUNICATIONS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	283.930000	-17,635.11	18,738.63	1,103.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		17275R102	201812245003060 323..	-2,437.000	CISCO SYSTEMS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.850000	-34,672.32	101,968.84	67,296.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		172967424	201812245003030 323..	-2,776.000	CITIGROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	50.240000	-174,751.75	139,443.60	-35,308.15
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		174610105	201812245003440 323..	-262.000	CITIZENS FINANCIAL GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.520000	-5,564.58	7,470.17	1,905.59
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		177376100	201812245004570 323..	-13.000	CITRIX SYSTEMS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	100.760000	-514.46	1,309.76	795.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		20030N101	201812245003200 323..	-568.000	COMCAST CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	33.750000	-9,326.15	19,165.49	9,839.34
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		200340107	201811155005470 TC..	-295.000	COMERICA INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	80.890000	-10,136.51	23,859.28	13,722.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		20825C104	201812245003460 323..	-258.000	CONOCOPHILLIPS	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	59.800000	-9,900.60	15,426.25	5,525.65
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		21036P108	201812245004160 323..	-44.000	CONSTELLATION BRANDS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	162.180000	-3,102.10	7,135.49	4,033.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		219350105	201812245003430 323..	-269.000	CORNING INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.780000	-4,216.44	7,739.69	3,523.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		231021106	201812245003880 323..	-83.000	CUMMINS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	128.220000	-4,990.92	10,641.50	5,650.58
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		23918K108	201812245004640 323..	-7.000	DAVITA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	49.820000	-374.12	348.68	-25.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		247361702	201812245003760 323..	-110.000	DELTA AIR LINES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	49.450000	-3,268.60	5,438.59	2,169.99
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		25179M103	201812245003090 323..	-1,672.000	DEVON ENERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	21.910000	-46,620.35	36,620.50	-11,999.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		254709108	201812245003510 323..	-228.000	DISCOVER FINANCIAL SERVICES	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	56.400000	-5,254.18	12,857.32	7,603.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		256677105	201812245004000 323..	-66.000	DOLLAR GENERAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	99.740000	-3,975.91	6,582.25	2,606.34
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		260003108	201812245004270 323..	-33.000	DOVER CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	68.990000	-1,042.60	2,276.39	1,233.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		26078J100	201812245003650 323..	-146.000	DOWDUPONT INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	50.590000	-5,375.67	7,384.94	2,009.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		26884L109	201811155005480 TC..	-11,242.000	EQT CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	17.077699	-317,262.28	191,872.58	-125,389.70
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		269246401	201812245003550 323..	-189.000	E*TRADE FINANCIAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.740000	-10,107.82	7,887.33	-2,220.49
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		27743Z100	201812245004330 323..	-27.000	EASTMAN CHEMICAL CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	69.160000	-1,525.35	1,867.09	341.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		27864Z103	201812245003140 323..	-922.000	EBAY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	26.580000	-14,848.78	24,499.52	9,650.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		285512109	201812245004040 323..	-61.000	ELECTRONIC ARTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	76.570000	-2,911.21	4,670.24	1,759.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		29414D100	201810155000410 PSS..	-3,087.000	ENVISION HEALTHCARE CORP C/DECL/		10/11/2018	10/11/2018	10/15/2018	46.000000	-213,063.86	142,002.00	-71,061.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	SC		29414D100	201810155000410 PSS..	3,087.000	ENVISION HEALTHCARE CORP C/DECL/		10/11/2018	10/11/2018	10/15/2018	46.000000	213,063.86	-142,002.00	71,061.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		29414D100	201810165000060 PSS..	-5,158.000	ENVISION HEALTHCARE CORP C/DECL/		10/11/2018	10/11/2018	10/15/2018	46.000000	-356,003.69	237,268.00	-118,735.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		294600101	201811155005440 TC..	-8,993.000	EQUITRANS MIDSTREAM CORP 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	21.942399	-264,041.25	197,235.50	-66,805.75
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		30034W106	201812245003370 323..	-308.000	EVERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	58.290000	-16,152.27	17,947.69	1,795.42
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		302130109	201812245004170 323..	-44.000	EXPEDITORS INTERNATIONAL OF WA	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	64.760000	-1,619.09	2,843.07	1,223.98
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		316773100	201812245003330 323..	-344.000	FIFTH THIRD BANCORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	22.730000	-5,329.13	7,816.43	2,487.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		337738108	201812245003520 323..	-206.000	FISERV INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	70.920000	-5,093.73	14,607.78	9,514.05
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		344849104	201812245004010 323..	-66.000	FOOT LOCKER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	48.760000	-4,039.13	3,217.61	-821.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		34959J108	201812245003220 323..	-538.000	FORTIVE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	65.500000	-14,714.74	35,234.50	20,519.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		34964C106	201812245004980 323..	-18.000	FORTUNE BRANDS HOME & SECURITY	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	37.130000	-1,141.29	668.19	-473.10
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		354613101	201812245004880 323..	-296.000	FRANKLIN RESOURCES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.400000	-9,394.35	8,404.07	-990.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		364760108	201812245004860 323..	-107.000	GAP INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	24.600000	-2,402.22	2,631.36	229.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		366505105	201811155005460 TC..	-3,162.000	GARRETT MOTION INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	13.511401	-20,004.02	42,690.87	22,686.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		38141G104	201812245003600 323..	-161.000	GOLDMAN SACHS GROUP INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	160.050000	-18,133.38	25,766.50	7,633.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		382550101	201812245003700 323..	-130.000	GOODYEAR TIRE & RUBBER CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	19.870000	-2,322.78	2,582.08	259.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		40412C101	201812245004560 323..	-14.000	HCA HEALTHCARE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	120.080000	-1,029.18	1,680.98	651.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		406216101	201812245004660 323..	-6.000	HALLIBURTON CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	25.850000	-159.71	155.04	-4.67



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		412822108	201812245004750 323..	-131.000	HARLEY-DAVIDSON INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	32.230000	-3,560.81	4,221.09	660.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		42809H107	201812245003900 323..	-79.000	HESS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	41.490000	-4,905.69	3,277.07	-1,628.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		42824C109	201812245003050 323..	-1,845.000	HEWLETT PACKARD ENTERPRISE CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	12.610000	-9,199.36	23,251.30	14,051.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		43300A203	201812245004950 323..	-16.000	HILTON WORLDWIDE HOLDINGS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	66.470000	-1,136.75	1,063.38	-73.37
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		436106108	201812245003840 323..	-86.000	HOLLYFRONTIER CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	49.360000	-6,203.27	4,244.25	-1,959.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		436440101	201812245004850 323..	-69.000	HOLOGIC INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	38.410000	-2,603.75	2,649.73	45.98
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		437076102	201812245003270 323..	-425.000	HOME DEPOT INC/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	160.480000	-24,509.91	68,199.92	43,690.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		446150104	201812245004800 323..	-1,654.000	HUNTINGTON BANCSHARES INC/OH	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	11.590000	-26,226.76	19,157.20	-9,069.58
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		446413106	201812245004620 323..	-8.000	HUNTINGTON INGALLS INDUSTRIES	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	179.560000	-2,095.83	1,436.40	-659.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		44980X109	201812245005010 323..	-4.000	IPG PHOTONICS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	107.710000	-986.75	430.80	-555.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		452308109	201812245003850 323..	-85.000	ILLINOIS TOOL WORKS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	124.040000	-4,627.75	10,542.62	5,914.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		458140100	201812245003120 323..	-1,195.000	INTEL CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	44.840000	-21,622.22	53,574.14	31,951.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		45866F104	201812245004030 323..	-62.000	INTERCONTINENTAL EXCHANGE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	72.820000	-2,292.26	4,514.31	2,222.05
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		459200101	201812245004680 323..	-5.000	INTERNATIONAL BUSINESS MACHINE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	110.940000	-449.73	554.65	104.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		460146103	201812245003820 323..	-92.000	INTERNATIONAL PAPER CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	39.120000	-2,770.70	3,598.30	827.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		46266C105	201812245003710 323..	-128.000	IQVIA HOLDINGS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	108.220000	-12,771.34	13,851.01	1,079.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		46625H100	201812245003130 323..	-925.000	JPMORGAN CHASE & CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	94.170000	-33,153.31	87,099.17	53,945.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		47233W109	201812245003340 323..	-335.000	JEFFERIES FINANCIAL GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	16.790000	-8,438.79	5,622.06	-2,816.73
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		482480100	201812245003770 323..	-105.000	KLA-TENCOR CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	85.670000	-6,028.77	8,994.44	2,965.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		485170302	201812245004760 323..	-1.000	KANSAS CITY SOUTHERN	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	92.740000	-101.45	92.72	-87.73
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		493267108	201812245003210 323..	-568.000	KEYCORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	14.300000	-6,330.57	8,118.03	1,787.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		500255104	201812245004920 323..	-38.000	KOHL'S CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	59.400000	-1,957.59	2,256.88	299.29
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		50540R409	201812245004360 323..	-25.000	LABORATORY CORP OF AMERICA HOL	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	124.120000	-2,085.28	3,102.76	1,017.48
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		512807108	201812245003930 323..	-75.000	LAM RESEARCH CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	127.160000	-3,979.71	9,536.31	5,556.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		518439104	201812245003660 323..	-144.000	ESTEE LAUDER COS INC/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	125.820000	-9,228.68	18,116.76	8,888.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		532457108	201812245003300 323..	-392.000	ELI LILLY & CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	109.420000	-21,124.91	42,889.14	21,764.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		534187109	201812245003800 323..	-94.000	LINCOLN NATIONAL CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	49.340000	-5,493.16	4,637.18	-855.98
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		540424108	201812245004520 323..	-17.000	LOEWS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	43.870000	-6,745.51	745.65	71.14
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		548661107	201812245003530 323..	-201.000	LOWE'S COS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	87.640000	-7,452.09	17,613.90	10,161.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		55261F104	201812245003720 323..	-123.000	M&T BANK CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	138.720000	-12,397.91	17,061.41	4,663.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		552953101	201812245003320 323..	-348.000	MGM RESORTS INTERNATIONAL	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	22.380000	-11,223.83	7,785.52	-3,438.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		55354G100	201812245004500 323..	-19.000	MSCI INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	137.290000	-3,034.06	2,608.33	-425.73
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		565849106	201812245003150 323..	-638.000	MARATHON OIL CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	13.450000	-17,078.76	11,264.66	-5,814.10
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		571903202	201812245003620 323..	-158.000	MARRIOTT INTERNATIONAL INC/MD	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	102.880000	-8,477.19	16,253.63	7,776.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		573284106	201812245005020 323..	-1.000	MARTIN MARIETTA MATERIALS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	165.290000	-136.96	165.27	28.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		574599106	201812245004310 323..	-29.000	MASCO CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	28.500000	-433.15	826.26	393.11
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		580135101	201812245003970 323..	-70.000	MCDONALD'S CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	174.150000	-3,769.10	12,189.81	8,420.71
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		58155Q103	201812245003630 323..	-154.000	MCKESSON CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	108.340000	-14,969.61	16,682.98	1,713.37
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		589337105	201812245003070 323..	-2,083.000	MERCK & CO INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	72.900000	-68,025.25	151,833.10	83,807.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		59156R108	201812245003580 323..	-165.000	METLIFE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	38.630000	-5,929.51	6,372.62	443.11
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		592688105	201812245004700 323..	-3.000	METTLER-TOLEDO INTERNATIONAL I	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	545.330000	-1,210.47	1,635.94	425.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		595112103	201812245003110 323..	-1,514.000	MICRON TECHNOLOGY INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	30.320000	-22,001.73	45,992.52	23,990.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		608190104	201812245004690 323..	-4.000	MOHAWK INDUSTRIES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	113.210000	-630.17	452.80	-177.37
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		609207105	201812245003380 323..	-284.000	MONDELEZ INTERNATIONAL INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	40.680000	-7,459.95	11,550.63	4,090.68
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		617446448	201812245003190 323..	-570.000	MORGAN STANLEY	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	37.680000	-14,488.34	21,473.04	6,984.70
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		629377508	201812245003230 323..	-532.000	NRG ENERGY INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	37.210000	-11,265.66	19,791.47	8,525.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		64110D104	201812245003420 323..	-273.000	NETAPP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	56.750000	-11,421.69	15,490.49	4,068.80



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		651229106	201812245003640 323..	-148.000	NEWELL BRANDS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	18.860000	-5,041.07	2,790.13	-2,250.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		654106103	201812245003830 323..	-87.000	NIKE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	72.370000	-2,037.71	6,295.45	4,257.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		655044105	201812245004050 323..	-56.000	NOBLE ENERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	18.170000	-1,909.58	1,017.08	-892.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		655664100	201812245004970 323..	-16.000	NORDSTROM INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	44.320000	-756.89	708.99	-47.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		655844108	201812245003390 323..	-282.000	NORFOLK SOUTHERN CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	144.380000	-13,636.32	40,712.51	27,076.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		665859104	201812245004210 323..	-41.000	NORTHERN TRUST CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	79.390000	-2,587.95	3,254.63	666.68
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		670346105	201812245004140 323..	-46.000	NUCOR CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	51.930000	-1,953.01	2,388.39	435.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		67103H107	201812245004670 323..	-6.000	O'REILLY AUTOMOTIVE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	330.570000	-606.62	1,993.34	1,376.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		674599105	201812245003400 323..	-281.000	OCCIDENTAL PETROLEUM CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	59.980000	-12,499.48	16,852.05	4,352.57
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		68389X105	201812245002980 323..	-5,426.000	ORACLE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	44.000000	-119,796.45	238,700.19	118,903.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		693475105	201812245004240 323..	-40.000	PNC FINANCIAL SERVICES GROUP I	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	111.490000	-4,465.76	4,459.24	-26.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		693506107	201812245004120 323..	-48.000	PPG INDUSTRIES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	96.320000	-2,464.31	4,622.93	2,158.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		693656100	201812245004320 323..	-29.000	PVH CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.720000	-3,160.65	2,572.62	-588.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		70450Y103	201812245004580 323..	-13.000	PAYPAL HOLDINGS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	78.140000	-364.47	1,015.70	651.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		717081103	201812245003050 323..	-2,472.000	PFIZER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.930000	-49,731.68	103,631.07	53,899.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		718546104	201812245004110 323..	-47.000	PHILLIPS 66	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	82.380000	-2,054.17	3,871.45	1,817.28
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74144T108	201812245004020 323..	-66.000	T ROWE PRICE GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	86.780000	-4,216.88	5,726.90	1,510.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74251V102	201812245004440 323..	-20.000	PRINCIPAL FINANCIAL GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.600000	-707.11	831.83	124.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		744320102	201812245003790 323..	-97.000	PRUDENTIAL FINANCIAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	78.450000	-6,149.28	7,608.82	1,459.54
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		745867101	201812245004930 323..	-78.000	PULTEGROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	25.130000	-2,464.91	1,959.52	-546.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74736K101	201812245005000 323..	-9.000	QORVO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	57.680000	-654.75	519.04	-135.71
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74752S103	201812245002970 323..	-8,191.000	QUALCOMM INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	54.850000	-339,397.60	449,209.07	109,811.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74762E102	201812245003810 323..	-93.000	QUANTA SERVICES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.250000	-2,040.59	2,626.51	585.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74834L100	201812245004740 323..	-1.000	QUEST DIAGNOSTICS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	81.700000	-62.17	81.68	19.51
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		751212101	201812245004450 323..	-20.000	RALPH LAUREN CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	97.530000	-2,481.44	1,950.42	-531.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		754730109	201812245003910 323..	-78.000	RAYMOND JAMES FINANCIAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	70.410000	-6,134.18	5,491.31	-642.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		7591EP100	201812245003020 323..	-2,781.000	REGIONS FINANCIAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	12.860000	-28,096.06	35,742.33	7,646.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		76118Y104	201811155005450 323..	-5,270.000	RESIDEO TECHNOLOGIES INC 32112502.1	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	21.669999	-55,658.10	114,146.18	58,488.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		770323103	201812245004460 323..	-20.000	ROBERT HALF INTERNATIONAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	54.040000	-652.77	1,080.63	427.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		773903109	201812245003860 323..	-85.000	ROCKWELL AUTOMATION INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	144.780000	-7,248.97	12,305.50	5,056.53
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		778296103	201812245003980 323..	-69.000	ROSS STORES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	76.980000	-1,766.22	5,311.03	3,544.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		78410G104	201812245004150 323..	-45.000	SBA COMMUNICATIONS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	161.790000	-6,798.92	7,280.11	481.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		78440X101	201812245004220 323..	-41.000	SL GREEN REALTY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	80.480000	-5,126.21	3,299.32	-1,826.89
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		80640T102	201812245004770 323..	-1.000	HENRY SCHEIN INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	75.960000	-72.84	75.94	3.10
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		81211K100	201812245004940 323..	-53.000	SEALED AIR CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	33.640000	-1,393.30	1,782.49	389.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		83086M102	201812245004300 323..	-30.000	SKYWORX SOLUTIONS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	64.490000	-2,581.82	1,934.44	-647.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		83185S209	201812245004780 323..	-2.000	AO SMITH CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.990000	-116.38	83.95	-32.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		833034101	201812245004410 323..	-21.000	SNAP-ON INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	138.640000	-1,588.03	2,911.24	1,323.21
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		844741108	201812245004820 323..	-325.000	SOUTHWEST AIRLINES CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.950000	-5,536.58	14,931.11	9,394.53
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		854502101	201812245004060 323..	-56.000	STANLEY BLACK & DECKER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	113.690000	-3,433.37	6,366.13	2,932.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		855244109	201812245003000 323..	-4,471.000	STARBUCKS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	61.390000	-137,634.79	274,437.59	136,802.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		858912108	201812245004790 323..	-3,689.000	STERICYCLE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	36.800000	-347,031.22	135,725.76	-211,305.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		867914103	201812245003290 323..	-413.000	SUNTRUST BANKS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	48.500000	-12,868.73	20,027.13	7,158.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		871658103	201812245003160 323..	-754.000	SYNCHRONY FINANCIAL	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	22.500000	-23,429.58	16,959.11	-6,470.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		872540109	201812245003250 323..	-492.000	TJX COS INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.930000	-10,010.79	20,625.60	10,614.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		87612E106	201812245003780 323..	-99.000	TARGET CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	61.130000	-6,193.06	6,051.05	-142.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		882508104	201812245003350 323..	-328.000	TEXAS INSTRUMENTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	90.410000	-11,524.88	29,651.63	18,126.75



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		863203101	201812245003540 323..	-192.000	TEXTRON INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.510000	-5,274.49	8,736.36	3,461.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		88579Y101	201812245003890 323..	-81.000	3M CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	183.750000	-6,306.72	14,882.94	8,574.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		891027104	201812245004340 323..	-27.000	TORCHMARK CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	72.530000	-840.00	1,958.08	1,118.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		89417E109	201812245003960 323..	-72.000	TRAVELERS COS INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	116.060000	-4,239.89	8,355.67	4,115.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		902973304	201812245003470 323..	-248.000	US BANCORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	44.610000	-7,772.46	11,061.27	3,288.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		903845303	201812245004630 323..	-8.000	ULTA BEAUTY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	230.490000	-1,675.38	1,843.83	168.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		911363109	201812245004070 323..	-56.000	UNITED RENTALS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	99.510000	-5,732.33	5,572.06	-160.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		913903100	201812245004420 323..	-21.000	UNIVERSAL HEALTH SERVICES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	114.520000	-2,395.22	2,404.72	9.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		91913Y100	201812245004080 323..	-55.000	VALERO ENERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	71.640000	-1,682.17	3,939.73	2,257.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92220P105	201812245004720 323..	-2.000	VARIAN MEDICAL SYSTEMS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	107.480000	-123.51	214.93	91.42
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92343E102	201812245004470 323..	-20.000	VERISIGN INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	142.440000	-1,462.59	2,848.51	1,386.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92826E839	201812245003240 323..	-517.000	VISA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	124.260000	-20,429.41	64,237.70	43,808.29
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		931142103	201812245003490 323..	-236.000	WALMART INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	87.130000	-13,365.18	20,560.64	7,195.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		931427108	201812245003100 323..	-1,569.000	WALGREENS BOOTS ALLIANCE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	67.260000	-86,251.91	105,517.79	19,265.88
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		94106L109	201812245004400 323..	-22.000	WASTE MANAGEMENT INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.010000	-803.39	1,936.02	1,132.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		941848103	201812245004190 323..	-43.000	WATERS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	176.560000	-3,816.34	7,591.66	3,775.32
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		949746101	201812245003010 323..	-3,465.000	WELLS FARGO & CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.120000	-121,326.88	156,312.77	34,985.89
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		958102105	201812245004260 323..	-31.000	WESTERN DIGITAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	35.900000	-1,358.83	1,112.65	-246.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		959802109	201812245003750 323..	-111.000	WESTERN UNION CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	16.830000	-1,603.04	1,867.27	264.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		96145D105	201812245004430 323..	-21.000	WESTROCK CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	36.940000	-878.08	775.56	-102.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		962166104	201812245003500 323..	-229.000	WEYERHAEUSER CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	21.260000	-6,052.27	4,871.33	-1,180.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		963320106	201812245004480 323..	-20.000	WHIRLPOOL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	104.930000	-1,555.76	2,098.42	542.66
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		984121608	201812245003180 323..	-596.000	XEROX CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	19.330000	-14,105.05	11,516.06	-2,588.99
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		988498101	201812245003590 323..	-161.000	YUMI BRANDS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.140000	-6,129.80	14,189.14	8,059.34
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		989701107	201812245004910 323..	-60.000	ZIONS BANCORP NA	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	39.060000	-1,428.67	2,343.11	914.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G0177J108	201812245004290 323..	-30.000	ALLERGAN PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	131.460000	-6,638.41	3,943.51	-2,694.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G0408V102	201812245004260 323..	-34.000	AON PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	141.250000	-2,115.61	4,802.17	2,686.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G1151C101	201812245004350 323..	-25.000	ACCENTURE PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	137.200000	-1,817.64	3,429.76	1,612.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G3223R108	201812245004710 323..	-2.000	EVEREST RE GROUP LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	213.270000	-508.88	426.51	-82.37
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G5960L103	201812245003920 323..	-76.000	MEDTRONIC PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.600000	-5,736.25	6,732.94	996.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G6095L109	201812245004650 323..	-6.000	APTIV PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	61.440000	-243.98	368.58	124.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G7800T104	201812245004180 323..	-43.000	PENTAIR PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	36.730000	-1,175.64	1,579.04	403.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G96629103	201812245004590 323..	-12.000	WILLIS TOWERS WATSON PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	147.070000	-1,361.69	1,764.72	403.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G97822103	201812245004990 323..	-16.000	PERRIGO CO PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	37.030000	-2,436.80	592.35	-1,844.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		H1467J104	201812245004390 323..	-22.000	CHUBB LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	124.890000	-1,933.34	2,747.37	814.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		H84999104	201812245003560 323..	-172.000	TE CONNECTIVITY LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	71.990000	-7,219.69	12,380.82	5,161.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		N53745100	201812245003680 323..	-143.000	LYONDELLBASELL INDUSTRIES NV	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	79.010000	-8,927.44	11,297.21	2,369.77



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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						807,206.680							852,757.86	59.47	0.00
INTEREST						0.000							45,551.18	45,551.18	0.00
U.S. DOLLAR						0.000							45,551.18	45,551.18	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		996085619	201810025000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/2/2018	10/2/2018	10/1/2018	0.000000	14,232.89	14,232.89	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		996085619	201811025000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/2/2018	11/2/2018	11/1/2018	0.000000	15,669.61	15,669.61	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		996085619	201812045000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/4/2018	12/4/2018	12/1/2018	0.000000	15,648.68	15,648.68	0.00
INTEREST ACCRUAL						0.000							0.00	59.47	0.00
U.S. DOLLAR						0.000							0.00	59.47	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IA		996085619	20181002A000100	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/30/2018	9/30/2018	10/1/2018	0.000000	0.00	21.73	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IA		996085619	20181102A000100	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/31/2018	10/31/2018	11/1/2018	0.000000	0.00	24.70	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IA		996085619	20181204A000100	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/30/2018	11/30/2018	12/1/2018	0.000000	0.00	13.06	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IA		912810FD5	20181015A000170	0.000	US TREAS-CPI INFLAT 3.625% 04/15/2028		9/13/2018	9/13/2018	10/15/2018	0.000000	0.00	-0.02	0.00
MANUAL JOURNAL ENTRIES						0.000							0.00	0.00	0.00
U.S. DOLLAR						0.000							0.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000120	0.000	REVERSE SEPT BNY SL REBATES GL ACC..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-853.03	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000150	0.000	OCT BNY SL REBATES GL ACCT (71042C)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	2,075.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000120	0.000	REVERSE OCT BNY SL REBATES GL ACC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-2,075.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000150	0.000	NOV BNY SL REBATES GL ACCT (71042C)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	60,967.82	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190115A000260	0.000	REVERSE NOV BNY SL REBATES GL ACC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-60,967.82	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190117A000100	0.000	DEC BNY SL REBATES GL ACCT (71042C)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	52,398.30	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000110	0.000	REVERSE SEPT BNY SL BANK FEES GL A..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	558.71	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000140	0.000	OCT BNY SL BANK FEES GL ACCT (220390)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-196.47	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000110	0.000	REVERSE OCT BNY SL BANK FEES GL AC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	196.47	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000140	0.000	NOV BNY SL BANK FEES GL ACCT (220390)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-1,595.48	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190115A000250	0.000	REVERSE NOV BNY SL BANK FEES GL AC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	1,595.48	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190117A000090	0.000	DEC BNY SL BANK FEES GL ACCT (220390)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-1,927.46	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000120	0.000	REVERSE SEPT BNY SL REBATES GL ACC..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	853.03	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000150	0.000	OCT BNY SL REBATES GL ACCT (220391)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-2,075.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000120	0.000	REVERSE OCT BNY SL REBATES GL ACC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	2,075.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000150	0.000	NOV BNY SL REBATES GL ACCT (220391)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-60,967.82	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190115A000260	0.000	REVERSE NOV BNY SL REBATES GL ACC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	60,967.82	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190117A000100	0.000	DEC BNY SL REBATES GL ACCT (220391)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-52,398.30	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000100	0.000	REVERSE SEPT BNY SL GROSS EARN GL ..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-4,577.99	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000130	0.000	OCT BNY SL GROSS EARN GL ACCT (1203..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	3,385.77	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000100	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-3,385.77	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000130	0.000	NOV BNY SL GROSS EARN GL ACCT (1203..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	71,604.59	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190115A000240	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-71,604.59	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190117A000080	0.000	DEC BNY SL GROSS EARN GL ACCT (1203..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	65,248.52	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000110	0.000	REVERSE SEPT BNY SL BANK FEES GL A..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-558.71	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000140	0.000	OCT BNY SL BANK FEES GL ACCT (710480)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	196.47	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000110	0.000	REVERSE OCT BNY SL BANK FEES GL AC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-196.47	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000140	0.000	NOV BNY SL BANK FEES GL ACCT (710480)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	1,595.48	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190115A000250	0.000	REVERSE NOV BNY SL BANK FEES GL AC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-1,595.48	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190117A000090	0.000	DEC BNY SL BANK FEES GL ACCT (710480)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	1,927.46	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000100	0.000	REVERSE SEPT BNY SL GROSS EARN GL ..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	4,577.99	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181119A000130	0.000	OCT BNY SL GROSS EARN GL ACCT (6250..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-3,385.77	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000100	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	3,385.77	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20181217A000130	0.000	NOV BNY SL GROSS EARN GL ACCT (6250..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-71,604.59	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190115A000240	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	71,604.59	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190117A000080	0.000	DEC BNY SL GROSS EARN GL ACCT (6250..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-65,248.52	0.00
PURCHASES						55,706.170							55,706.17	-55,706.17	0.00
U.S. DOLLAR						55,706.170							55,706.17	-55,706.17	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	201810025000110	14,232.890	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	10/2/2018	10/2/2018	10/2/2018	1.000000	14,232.89	-14,232.89	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20181025000110	15,669.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	11/2/2018	11/2/2018	11/2/2018	1.000000	15,669.61	-15,669.61	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20181115S000100	1,113.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	11/15/2018	11/15/2018	11/15/2018	1.000000	1,113.70	-1,113.70	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20181204S000110	15,648.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/4/2018	12/4/2018	12/4/2018	1.000000	15,648.68	-15,648.68	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20181214S000100	9,041.290	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/14/2018	12/14/2018	12/14/2018	1.000000	9,041.29	-9,041.29	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						761,655.500							761,655.50	0.00	0.00
U.S. DOLLAR						761,655.500							761,655.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		99VVARLV9	20181015S000160 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS REAL R..		10/15/2018	10/15/2018		0.000000	-3,166.25	-3,166.25	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		99VVARLV9	20181119S000090 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS REAL R..		11/19/2018	11/19/2018		0.000000	-1,113.70	-1,113.70	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		99VVARLV9	20181217S000090 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS REAL R..		12/17/2018	12/17/2018		0.000000	-9,041.29	-9,041.29	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	201810025000080	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/2/2018	10/2/2018	10/2/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181003S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/3/2018	10/3/2018	10/3/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181004S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/4/2018	10/4/2018	10/4/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181005S000070	1,030.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/5/2018	10/5/2018	10/5/2018	0.000000	1,030.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181008S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/8/2018	10/8/2018	10/8/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181009S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/9/2018	10/9/2018	10/9/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181010S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/10/2018	10/10/2018	10/10/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181011S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/11/2018	10/11/2018	10/11/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181012S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/12/2018	10/12/2018	10/12/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181015S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/15/2018	10/15/2018	10/15/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181016S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/16/2018	10/16/2018	10/16/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181017S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/17/2018	10/17/2018	10/17/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181018S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/18/2018	10/18/2018	10/18/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181019S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/19/2018	10/19/2018	10/19/2018	0.000000	1,236.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181022S000070	206.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	206.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181023S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181024S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181025S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181026S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181031S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181101S000070	412.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	412.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181102S000080	2,472.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181105S000070	1,030.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	1,030.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181106S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181107S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181108S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181109S000070	2,678.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	2,678.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181112S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181113S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181114S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181115S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181116S000070	2,678.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	2,678.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181119S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181120S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181121S000070	1,030.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	1,030.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181123S000070	2,472.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181123S000150	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181126S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181127S000070	1,030.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	1,030.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181128S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181129S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181130S000070	824.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	824.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181203S000070	3,502.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	3,502.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181204S000080	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181206S000070	2,472.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181207S000070	3,914.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	3,914.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181210S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181211S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181212S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181213S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	1,236.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181214S000070	3,914.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	3,914.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181217S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181218S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181219S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181220S000070	1,442.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	1,442.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181221S000070	3,708.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	3,708.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181224S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181226S000070	2,678.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	2,678.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181227S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181228S000070	3,708.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	3,708.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20181231S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181002S000090	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181003S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181004S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181005S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181008S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181009S000080	135.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	135.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181010S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181011S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181012S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181015S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181016S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181017S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181018S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181019S000080	675.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	675.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181022S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181023S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181024S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181025S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181026S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181031S000080	675.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	675.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181101S000080	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	270.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181102S000090	1,755.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	1,755.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181105S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181106S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181107S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	540.00	0.00	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181108S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181109S000080	1,755.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	1,755.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181112S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181113S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181114S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181115S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181116S000080	1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	1,620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181119S000080	675.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	675.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181120S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181121S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181123S000080	1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	1,620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181123S000160	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181126S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181127S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181128S000080	675.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	675.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181129S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181130S000080	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	540.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181203S000080	2,160.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	2,160.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181204S000090	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181206S000080	1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	1,620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181207S000080	2,565.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	2,565.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181210S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181211S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181212S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181213S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181214S000080	2,430.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	2,430.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181217S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181218S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181219S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181220S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181221S000080	2,565.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	2,565.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181224S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181226S000080	1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	1,620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181227S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181228S000080	2,430.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	2,430.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20181231S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	810.00	0.00	0.00



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KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810023000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810033000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810043000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810053000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810083000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810093000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810103000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810113000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810123000010	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810153000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810163000010	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810173000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810183000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810193000010	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810223000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810233000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810243000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810253000010	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810263000010	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201810313000010	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811013000010	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811023000020	924.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811053000010	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811063000010	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811073000010	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811083000010	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811093000010	924.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811123000010	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811133000010	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811143000010	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811153000010	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811163000010	924.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811193000010	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811203000010	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811213000010	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	201811233000010	858.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	858.00	0.00	0.00



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KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181123S000090	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181126S000010	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181127S000010	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181128S000010	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181129S000010	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181130S000010	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181203S000010	1,188.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	1,188.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181204S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181206S000010	858.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181207S000010	1,320.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	1,320.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181210S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181211S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181212S000010	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181213S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181214S000010	1,320.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	1,320.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181217S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181218S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181219S000010	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181220S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181221S000010	1,320.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	1,320.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181224S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181226S000010	858.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181227S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181228S000010	1,320.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	1,320.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828JX9	20181231S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181001S000010	66.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/1/2018	10/1/2018	10/1/2018	0.000000	66.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181002S000030	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181003S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181004S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181005S000020	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181008S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181009S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181010S000020	198.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	198.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181011S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181012S000020	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181015S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	132.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181016S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181017S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181018S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181019S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181022S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181023S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181024S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181025S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181026S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181031S000020	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181101S000020	132.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	132.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181102S000030	924.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181105S000020	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181106S000020	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181107S000020	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181108S000020	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181109S000020	924.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181112S000020	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181113S000020	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181114S000020	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181115S000020	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181116S000020	924.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181119S000020	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181120S000020	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181121S000020	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181123S000020	924.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181123S000100	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181126S000020	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181127S000020	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181128S000020	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181129S000020	264.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	264.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181130S000020	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	330.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181203S000020	1,188.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	1,188.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181204S000030	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181206S000020	858.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181207S000020	1,320.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	1,320.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181210S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181211S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181212S000020	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181213S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181214S000020	1,320.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	1,320.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181217S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181218S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181219S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181220S000020	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181221S000020	1,386.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	1,386.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181224S000020	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181226S000020	924.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181227S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181228S000020	1,320.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	1,320.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20181231S000020	396.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181001S000020	77.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/1/2018	10/1/2018	10/1/2018	0.000000	77.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181002S000040	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181003S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181004S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181005S000030	465.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	465.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181008S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181009S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181010S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181011S000030	232.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181012S000030	465.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	465.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181015S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181016S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181017S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181018S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181019S000030	465.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	465.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181022S000030	232.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	232.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181023S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181024S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181025S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181026S000030	465.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	465.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181031S000030	465.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	465.00	0.00	0.00



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KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181101S000030	155.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	155.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181102S000040	1,085.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	1,085.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181105S000030	310.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181106S000030	387.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	387.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181107S000030	387.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	387.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181108S000030	310.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181109S000030	1,085.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	1,085.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181112S000030	310.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181113S000030	387.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	387.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181114S000030	310.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181115S000030	387.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	387.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181116S000030	1,007.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181119S000030	387.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	387.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181120S000030	310.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181121S000030	387.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	387.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181123S000030	1,085.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	1,085.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181123S000110	310.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181126S000030	310.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181127S000030	387.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	387.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181128S000030	310.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181129S000030	387.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	387.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181130S000030	310.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	310.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181203S000030	1,395.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	1,395.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181204S000040	542.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181206S000030	1,007.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181207S000030	1,550.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	1,550.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181210S000030	542.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181211S000030	465.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	465.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181212S000030	542.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181213S000030	542.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181214S000030	1,550.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	1,550.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181217S000030	465.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	465.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181218S000030	542.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181219S000030	542.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181220S000030	465.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	465.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181221S000030	1,550.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	1,550.00	0.00	0.00



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KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181224S000030	542.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181226S000030	1,007.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181227S000030	542.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181228S000030	1,550.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	1,550.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20181231S000030	465.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	465.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181002S000050	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181003S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181004S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181005S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181006S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181009S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181010S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181011S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181012S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181015S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181016S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181017S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181018S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181019S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181022S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181023S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181024S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181025S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181026S000040	2,800.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	2,800.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181031S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181101S000040	1,120.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	1,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181102S000050	7,280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181105S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181106S000040	2,800.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	2,800.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181107S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181108S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181109S000040	7,280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181112S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181113S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181114S000040	2,800.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	2,800.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181115S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	2,240.00	0.00	0.00



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KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181116S000040	7,280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181119S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181120S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181121S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181123S000040	7,280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181123S000120	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181126S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181127S000040	2,800.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	2,800.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181128S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181129S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181130S000040	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	2,240.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181203S000040	9,520.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	9,520.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181204S000050	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181206S000040	7,280.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181207S000040	10,640.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	10,640.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181210S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181211S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181212S000040	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181213S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181214S000040	10,640.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	10,640.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181217S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181218S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181219S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181220S000040	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181221S000040	10,080.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	10,080.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181224S000040	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181226S000040	6,720.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181227S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181228S000040	10,640.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	10,640.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20181231S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181001S000030	297.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/1/2018	10/1/2018	10/1/2018	0.000000	297.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181002S000060	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181003S000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181004S000050	297.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	297.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181005S000050	1,765.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	1,765.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181008S000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	595.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810090000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810100000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810110000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810120000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810150000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810160000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810170000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810180000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810190000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810220000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810230000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810240000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810250000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810260000050	1,487.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	1,487.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201810310000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811010000050	595.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	595.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811020000060	3,867.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	3,867.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811050000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811060000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811070000050	1,487.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	1,487.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811080000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811090000050	3,867.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	3,867.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811120000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811130000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811140000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811150000050	1,487.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	1,487.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811160000050	3,570.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	3,570.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811190000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811200000050	1,487.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	1,487.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811210000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811230000050	3,867.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	3,867.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811230000130	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811260000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811270000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811280000050	1,487.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	1,487.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	201811290000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	1,190.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181130S000050	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	1,190.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181203S000050	5,057.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	5,057.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181204S000060	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181206S000050	3,570.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	3,570.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181207S000050	5,652.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	5,652.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181210S000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181211S000050	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181212S000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181213S000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181214S000050	5,652.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	5,652.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181217S000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181218S000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181219S000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181220S000050	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181221S000050	5,355.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	5,355.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181224S000050	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181226S000050	3,570.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	3,570.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181227S000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181228S000050	5,652.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	5,652.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20181231S000050	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181002S000070	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181003S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181004S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181005S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181008S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181009S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181010S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181011S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181012S000060	3,087.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	3,087.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181015S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181016S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181017S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181018S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181019S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181022S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181023S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	1,235.00	0.00	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181024S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181025S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181026S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181031S000060	3,087.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	3,087.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181101S000060	1,235.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	1,235.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181102S000070	8,027.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	8,027.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181105S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181106S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181107S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181108S000060	3,087.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	3,087.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181109S000060	7,410.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181112S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181113S000060	3,087.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	3,087.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181114S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181115S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181116S000060	8,027.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	8,027.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181119S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181120S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181121S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181123S000060	8,027.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	8,027.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181123S000140	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181126S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181127S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181128S000060	3,087.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	3,087.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181129S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181130S000060	2,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	2,470.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181203S000060	10,497.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	10,497.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181204S000070	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181206S000060	7,410.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181207S000060	11,732.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	11,732.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181210S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181211S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181212S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181213S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181214S000060	11,732.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	11,732.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181217S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	3,705.00	0.00	0.00



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KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181218S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181219S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181220S000060	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181221S000060	11,115.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	11,115.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181224S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181226S000060	8,027.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	8,027.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181227S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181228S000060	11,732.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	11,732.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20181231S000060	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20181015A000210	0.000	BNYM SL REBATES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-434.65	-434.65	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20181119A000190	0.000	BNY SL REBATES OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-2,075.60	-2,075.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20181119A000230	0.000	BNYM SL REBATES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-853.03	-853.03	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20181217A000190	0.000	BNY SL REBATES NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-60,967.82	-60,967.82	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20181015A000200	0.000	BNY SL BANK FEES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-297.78	-297.78	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20181119A000180	0.000	BNY SL BANK FEE OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-196.47	-196.47	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20181119A000220	0.000	BNY SL BANK FEES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-558.71	-558.71	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20181217A000180	0.000	BNY SL BANK FEE NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-1,595.48	-1,595.48	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CDC		NA9123459	20180914S000090 GL..	0.000			9/14/2018	9/14/2018		0.000000	-1,687.56	-1,687.56	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20181015A000190	0.000	BNY SL GROSS EARN AUGUST 2018		9/14/2018	9/14/2018		0.000000	2,419.99	2,419.99	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20181015S000090 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR S..		10/15/2018	10/15/2018		0.000000	3,166.25	3,166.25	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CDC		NA9123459	20181015S000090 GL..	0.000			10/15/2018	10/15/2018		0.000000	-3,166.25	-3,166.25	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20181115S000090 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR O..		11/15/2018	11/15/2018		0.000000	1,113.70	1,113.70	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CDC		NA9123459	20181115S000090 GL..	0.000			11/15/2018	11/15/2018		0.000000	-1,113.70	-1,113.70	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20181119A000170	0.000	BNY SL GROSS EARN OCTOBER 2018		11/15/2018	11/15/2018		0.000000	3,385.77	3,385.77	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20181119A000210	0.000	BNY SL GROSS EARN SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	4,577.99	4,577.99	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20181214S000090 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR N..		12/14/2018	12/14/2018		0.000000	9,041.29	9,041.29	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CDC		NA9123459	20181214S000090 GL..	0.000			12/14/2018	12/14/2018		0.000000	-9,041.29	-9,041.29	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20181217A000170	0.000	BNY SL GROSS EARN NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	71,604.59	71,604.59	0.00
SALES						-10,154.990							-10,154.99	10,154.99	0.00
U.S. DOLLAR						-10,154.990							-10,154.99	10,154.99	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	S		996085619	20181119S0000240	-1,113.700	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		11/19/2018	11/19/2018	11/19/2018	1.000000	-1,113.70	1,113.70	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	S		996085619	20181217S0000200	-9,041.290	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		12/17/2018	12/17/2018	12/17/2018	1.000000	-9,041.29	9,041.29	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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						1,059,536.780							20,040,000.00	164,262.37	0.00
DIVIDEND ACCRUALS						352,918.000							0.00	164,261.80	0.00
U.S. DOLLAR						352,918.000							0.00	164,261.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	DA		464287507	20181217F000010	352,918.000	ISHARES CORE S&P MIDCAP ETF CASH D_		12/17/2018	12/17/2018	12/21/2018	0.000000	0.00	164,261.80	0.00
DIVIDENDS						651,416.000							415,568.76	415,568.76	0.00
U.S. DOLLAR						651,416.000							415,568.76	415,568.76	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	DV		464287507	20181002S000010	218,617.000	ISHARES CORE S&P MIDCAP ETF		10/2/2018	9/26/2018	10/2/2018	0.000000	184,054.75	184,054.75	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	DV		464287507	20181002S000020	79,881.000	ISHARES CORE S&P MIDCAP ETF		10/2/2018	9/26/2018	10/2/2018	0.000000	67,252.21	67,252.21	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	DV		464287507	20181221S000010	326,818.000	ISHARES CORE S&P MIDCAP ETF		12/21/2018	12/17/2018	12/21/2018	0.000000	152,113.84	152,113.84	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	DV		464287507	20181221S000020	26,100.000	ISHARES CORE S&P MIDCAP ETF		12/21/2018	12/17/2018	12/21/2018	0.000000	12,147.96	12,147.96	0.00
INTEREST						0.000							453.68	453.68	0.00
U.S. DOLLAR						0.000							453.68	453.68	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IT		996085619	20181002S000030	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/2/2018	10/2/2018	10/1/2018	0.000000	108.70	108.70	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IT		996085619	20181102S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/2/2018	11/2/2018	11/1/2018	0.000000	225.38	225.38	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IT		996085619	20181204S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/4/2018	12/4/2018	12/1/2018	0.000000	119.60	119.60	0.00
INTEREST ACCRUAL						0.000							0.00	0.57	0.00
U.S. DOLLAR						0.000							0.00	0.57	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IA		996085619	20181002A000040	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/30/2018	9/30/2018	10/1/2018	0.000000	0.00	0.15	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IA		996085619	20181102A000020	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/31/2018	10/31/2018	11/1/2018	0.000000	0.00	0.32	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IA		996085619	20181204A000020	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/30/2018	11/30/2018	12/1/2018	0.000000	0.00	0.10	0.00
MANUAL JOURNAL ENTRIES						0.000							0.00	0.00	0.00
U.S. DOLLAR						0.000							0.00	0.00	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000040	0.000	REVERSE SEPT BNY SL REBATES GL ACC...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-30,771.29	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000070	0.000	OCT BNY SL REBATES GL ACCT (71042C)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	301.28	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000050	0.000	REVERSE OCT BNY SL REBATES GL ACC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-301.28	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000080	0.000	NOV BNY SL REBATES GL ACCT (71042C)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	35,507.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190115A000050	0.000	REVERSE NOV BNY SL REBATES GL ACC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-35,507.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190117A000030	0.000	DEC BNY SL REBATES GL ACCT (71042C)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	33,027.04	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000030	0.000	REVERSE SEPT BNY SL BANK FEES GL A...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	965.17	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000060	0.000	OCT BNY SL BANK FEES GL ACCT (220390)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-14.89	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000040	0.000	REVERSE OCT BNY SL BANK FEES GL AC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	14.89	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000070	0.000	NOV BNY SL BANK FEES GL ACCT (220390)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-473.55	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190115A000040	0.000	REVERSE NOV BNY SL BANK FEES GL AC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	473.55	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190117A000020	0.000	DEC BNY SL BANK FEES GL ACCT (220390)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-625.83	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000040	0.000	REVERSE SEPT BNY SL REBATES GL ACC...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	30,771.29	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000070	0.000	OCT BNY SL REBATES GL ACCT (220391)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-301.28	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000050	0.000	REVERSE OCT BNY SL REBATES GL ACC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	301.28	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000080	0.000	NOV BNY SL REBATES GL ACCT (220391)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-35,507.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190115A000050	0.000	REVERSE NOV BNY SL REBATES GL ACC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	35,507.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190117A000030	0.000	DEC BNY SL REBATES GL ACCT (220391)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-33,027.04	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000020	0.000	REVERSE SEPT BNY SL GROSS EARN GL		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-37,205.83	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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			20181119A000050	0.000	OCT BNY SL GROSS EARN GL ACCT (1203..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-400.56	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000030	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-400.56	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000060	0.000	NOV BNY SL GROSS EARN GL ACCT (1203..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	38,664.61	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190115A000030	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-38,664.61	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190117A000010	0.000	DEC BNY SL GROSS EARN GL ACCT (1203..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	37,199.60	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000030	0.000	REVERSE SEPT BNY SL BANK FEES GL A..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-965.17	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000060	0.000	OCT BNY SL BANK FEES GL ACCT (710480)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	14.89	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000040	0.000	REVERSE OCT BNY SL BANK FEES GL AC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-14.89	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000070	0.000	NOV BNY SL BANK FEES GL ACCT (710480)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	473.55	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190115A000040	0.000	REVERSE NOV BNY SL BANK FEES GL AC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-473.55	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190117A000020	0.000	DEC BNY SL BANK FEES GL ACCT (710480)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	625.83	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000020	0.000	REVERSE SEPT BNY SL GROSS EARN GL ..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	37,205.83	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181119A000050	0.000	OCT BNY SL GROSS EARN GL ACCT (6250..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-400.56	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000030	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	400.56	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20181217A000060	0.000	NOV BNY SL GROSS EARN GL ACCT (6250..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-38,664.61	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190115A000030	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	38,664.61	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190117A000010	0.000	DEC BNY SL GROSS EARN GL ACCT (6250..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-37,199.60	0.00
PURCHASES						473,993.260							10,438,790.48	10,438,790.48	0.00
U.S. DOLLAR						473,993.260							10,438,790.48	10,438,790.48	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	201810025000050	251,415.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	10/2/2018	10/2/2018	10/2/2018	1.000000	251,415.66	-251,415.66	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	201811025000030	225.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	11/2/2018	11/2/2018	11/2/2018	1.000000	225.38	-225.38	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	201811155000030	84.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	11/15/2018	11/15/2018	11/15/2018	1.000000	84.39	-84.39	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	201811165000030	782.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	11/16/2018	11/16/2018	11/16/2018	1.000000	782.78	-782.78	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	201812045000030	119.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/4/2018	12/4/2018	12/4/2018	1.000000	119.60	-119.60	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	201812145000020	2,683.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/14/2018	12/14/2018	12/14/2018	1.000000	2,683.65	-2,683.65	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	201812215000030	164,261.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/21/2018	12/21/2018	12/21/2018	1.000000	164,261.80	-164,261.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		464287507	20181115S000010	54,420.000	ISHARES CORE S&P MIDCAP ETF	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	184.099100	10,019,217.22	-10,019,217.22	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							9,603,977.56	9,603,977.56	0.00
U.S. DOLLAR						0.000							9,603,977.56	9,603,977.56	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		99VVARL23	20181116A000010	0.000	TRANSFER FROM KR3F9001002 KRS INS ..		11/16/2018	11/16/2018		0.000000	10,020,000.00	10,020,000.00	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20181119S000120 NR..	0.000	TRANSFER FROM 956931		11/16/2018	11/16/2018		0.000000	10,020,000.00	10,020,000.00	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CDC		NA9123459	20181119S000120 NR..	0.000			11/16/2018	11/16/2018		0.000000	-10,020,000.00	-10,020,000.00	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20181009S000010 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS DO..		10/9/2018	10/9/2018		0.000000	-251,415.66	-251,415.66	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20181015S000080 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS DO..		10/15/2018	10/15/2018		0.000000	-5,469.37	-5,469.37	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20181105S000010 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS DO..		11/5/2018	11/5/2018		0.000000	-225.38	-225.38	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20181119S000010 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS DO..		11/19/2018	11/19/2018		0.000000	-84.39	-84.39	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20181210S000010 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS DO..		12/10/2018	12/10/2018		0.000000	-119.60	-119.60	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20181217S000020 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS DO..		12/17/2018	12/17/2018		0.000000	-2,683.65	-2,683.65	0.00



Transaction Detail

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KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	201812245000010 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS DO..		12/24/2018	12/24/2018		0.000000	-164,261.80	-164,261.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20181015A000120	0.000	BNYM SL REBATES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-11,423.11	-11,423.11	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20181119A000110	0.000	BNY SL REBATES OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-301.28	-301.28	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20181119A000160	0.000	BNYM SL REBATES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-30,771.29	-30,771.29	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20181217A000120	0.000	BNY SL REBATES NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-35,507.41	-35,507.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20181015A000110	0.000	BNY SL BANK FEES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-215.98	-215.98	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20181119A000100	0.000	BNY SL BANK FEE OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-14.89	-14.89	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20181119A000150	0.000	BNY SL BANK FEES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-965.17	-965.17	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20181217A000110	0.000	BNY SL BANK FEE NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-473.55	-473.55	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CDC		NA9123459	201809145000010 GL..	0.000			9/14/2018	9/14/2018		0.000000	-1,224.88	-1,224.88	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20181015A000100	0.000	BNY SL GROSS EARN AUGUST 2018		9/14/2018	9/14/2018		0.000000	12,863.97	12,863.97	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	201810155000010 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR S..		10/15/2018	10/15/2018		0.000000	5,469.37	5,469.37	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CDC		NA9123459	201810155000010 GL..	0.000			10/15/2018	10/15/2018		0.000000	-5,469.37	-5,469.37	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	201811155000020 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR O..		11/15/2018	11/15/2018		0.000000	84.39	84.39	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CDC		NA9123459	201811155000020 GL..	0.000			11/15/2018	11/15/2018		0.000000	-84.39	-84.39	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20181119A000090	0.000	BNY SL GROSS EARN OCTOBER 2018		11/15/2018	11/15/2018		0.000000	400.56	400.56	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20181119A000140	0.000	BNY SL GROSS EARN SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	37,205.83	37,205.83	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	201812145000010 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR N..		12/14/2018	12/14/2018		0.000000	2,683.65	2,683.65	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CDC		NA9123459	201812145000010 GL..	0.000			12/14/2018	12/14/2018		0.000000	-2,683.65	-2,683.65	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20181217A000100	0.000	BNY SL GROSS EARN NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	38,664.61	38,664.61	0.00
SALES						-418,790.480							-418,790.48	418,790.48	0.00
U.S. DOLLAR						-418,790.480							-418,790.48	418,790.48	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	201810095000020	-251,415.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/9/2018	10/9/2018	10/9/2018	1.000000	-251,415.66	251,415.66	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	201811055000020	-225.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/5/2018	11/5/2018	11/5/2018	1.000000	-225.38	225.38	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	201811195000170	-84.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/19/2018	11/19/2018	11/19/2018	1.000000	-84.39	84.39	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	201812105000020	-119.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/10/2018	12/10/2018	12/10/2018	1.000000	-119.60	119.60	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	201812175000130	-2,683.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/17/2018	12/17/2018	12/17/2018	1.000000	-2,683.65	2,683.65	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	201812245000020	-164,261.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/24/2018	12/24/2018	12/24/2018	1.000000	-164,261.80	164,261.80	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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						3,348,140.295							-1,958,881.14	578,110.84	247,544.38
BOOK VALUE ADJUSTMENTS						0.000							-660.83	0.00	0.00
U.S. DOLLAR						0.000							-660.83	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	AVG		G16249107	20181010A000140	0.000	BROOKFIELD PROPERTY PARTNERS L.R.		9/28/2018	9/28/2018	10/10/2018	0.000000	-660.83	0.00	0.00
CORPORATE ACTIONS						956.723							569,051.46	1,026,094.61	568,390.63
U.S. DOLLAR						956.723							569,051.46	1,026,094.61	568,390.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		00817Y108	20181129F000230	-3,963.000	DELIVER SHARES FOR 126650100 AETNA.		11/29/2018	11/29/2018	11/29/2018	0.000000	-497,600.70	0.00	-497,600.70
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		00817Y108	20181130A000260	0.000	CASH AND STOCK MERGER AETNA INC		11/29/2018	11/29/2018		0.000000	574,635.00	574,635.00	574,635.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		03349M105	20181008A000210	0.000	CASH AND STOCK ANDEAVOR		10/5/2018	10/5/2018		0.000000	94,441.44	94,441.44	94,441.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000040	-1,589.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-189,725.24	0.00	-189,725.24
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000050	-118.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-1,255.70	0.00	-1,255.70
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000070	-28.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-2,670.84	0.00	-2,670.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000090	-24.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-2,289.29	0.00	-2,289.29
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000110	-1,387.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-132,302.12	0.00	-132,302.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000130	-386.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-36,819.48	0.00	-36,819.48
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000150	-165.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-15,738.90	0.00	-15,738.90
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		03349M105	20181008F000170	-673.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-64,195.61	0.00	-64,195.61
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MW		125509109	20181221F000090	-1,339.000	CIGNA HOLDING CO MERGER EFFECTIVE..		12/21/2018	12/21/2018	12/21/2018	0.000000	-195,460.15	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MM		125523100	20181221F000100	370.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	54,010.65	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MM		125523100	20181221F000110	116.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	16,933.07	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MM		125523100	20181221F000120	196.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	28,611.04	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MM		125523100	20181221F000130	560.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	81,745.84	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MM		125523100	20181221F000140	97.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	14,159.55	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000180	537.427	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	95,952.22	0.00	95,952.22
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000200	46.733	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	8,343.71	0.00	8,343.71
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000220	39.918	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	7,126.96	0.00	7,126.96
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000240	323.479	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	57,753.94	0.00	57,753.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000250	7.059	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	1,260.31	0.00	1,260.31
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		125523100	20181221F000260	45.029	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	8,039.48	0.00	8,039.48
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000240	716.319	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	57,799.78	0.00	57,799.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000250	1,115.950	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	90,045.97	0.00	90,045.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000260	325.066	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	26,229.61	0.00	26,229.61
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000270	161.695	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	13,047.20	0.00	13,047.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000280	564.677	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	45,563.80	0.00	45,563.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000290	290.717	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	23,457.92	0.00	23,457.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		126650100	20181129F000300	145.777	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	11,762.76	0.00	11,762.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000150	-2,208.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-166,237.76	0.00	-166,237.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000160	-192.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-14,455.46	0.00	-14,455.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000170	-164.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-12,347.37	0.00	-12,347.37



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KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000190	-1,329.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-100,058.86	0.00	-100,058.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000210	-29.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-2,183.38	0.00	-2,183.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		30219G108	20181221F000230	-185.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-13,928.43	0.00	-13,928.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		30219G108	20181226A000070	0.000	CASH AND STOCK MERGER EXPRESS SC..		12/24/2018	12/24/2018		0.000000	200,216.25	200,216.25	200,216.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000260	73.700	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	1,021.29	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000270	1.900	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	26.33	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000280	4.700	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	65.13	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000290	13.500	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	187.08	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000300	9.300	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	128.87	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000310	4.300	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	59.59	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		366505105	20181001F000320	65.100	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	902.12	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MBV		438516106	20181001F000250	0.000	HONEYWELL INTERNATIONAL INC NON T..		10/1/2018	10/1/2018	10/1/2018	0.000000	-2,390.41	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	MBV		438516106	20181029F000040	0.000	HONEYWELL INTERNATIONAL INC NON T..		10/29/2018	10/29/2018	10/29/2018	0.000000	-6,650.94	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000060	3,235.808	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	189,725.24	0.00	189,725.24
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000080	191.968	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	11,255.70	0.00	11,255.70
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000100	45.552	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	2,670.84	0.00	2,670.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000120	39.044	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	2,289.29	0.00	2,289.29
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000140	2,256.443	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	132,302.11	0.00	132,302.11
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000160	627.965	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	36,819.48	0.00	36,819.48
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000180	268.431	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	15,738.90	0.00	15,738.90
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		56585A102	20181008F000190	1,094.871	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	64,195.62	0.00	64,195.62
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000260	-608.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-80,570.17	0.00	-80,570.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000270	-63.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-8,348.55	0.00	-8,348.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000280	-43.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-5,698.22	0.00	-5,698.22
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000290	-25.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-3,312.92	0.00	-3,312.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000300	-86.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-11,396.44	0.00	-11,396.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000310	-680.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-90,111.38	0.00	-90,111.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000320	-63.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-8,348.55	0.00	-8,348.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		74005P104	20181031F000330	-26.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-3,445.44	0.00	-3,445.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000050	122.833	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	2,841.59	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000060	3.167	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	73.26	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000070	7.833	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	181.21	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000080	22.500	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	520.51	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000090	15.500	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	358.57	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000100	7.167	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	165.79	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SNT		76118Y104	20181029F000110	108.500	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	2,510.01	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		774341101	20181127F000060	-1,673.000	DELIVER SHARES FOR 913017109 ROCK..		11/27/2018	11/27/2018	11/27/2018	0.000000	-174,254.02	0.00	-174,254.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		774341101	20181130A000250	0.000	CASH AND STOCK MERGER ROCKWELL C..		11/29/2018	11/29/2018		0.000000	156,141.09	156,141.09	156,141.09



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	SS		872540109	20181107F000040	1,148.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SS		872540109	20181107F000050	205.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SS		872540109	20181107F000060	166.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SS		872540109	20181107F000070	150.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SS		872540109	20181107F000080	70.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SS		872540109	20181107F000090	563.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		913017109	20181127F000070	188.751	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	23,342.80	0.00	23,342.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		913017109	20181127F000080	25.517	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	3,155.69	0.00	3,155.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		913017109	20181127F000090	38.276	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	4,733.53	0.00	4,733.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		913017109	20181127F000100	281.438	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	34,805.38	0.00	34,805.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		913017109	20181127F000110	58.164	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	7,193.10	0.00	7,193.10
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		913017109	20181127F000120	35.649	RECEIVE SHARES FOR 774341101 UNITE..		11/27/2018	11/27/2018	11/27/2018	0.000000	4,408.67	0.00	4,408.67
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		G16249107	20181010A000130	0.000	ROCA BROOKFIELD PROPERTY PARTNER..		9/28/2018	9/28/2018		0.000000	660.83	660.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000180	608.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	80,570.17	0.00	80,570.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000190	63.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	8,348.55	0.00	8,348.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000200	43.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	5,698.22	0.00	5,698.22
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000210	25.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	3,312.92	0.00	3,312.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000220	86.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	11,396.44	0.00	11,396.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000230	680.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	90,111.38	0.00	90,111.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000240	63.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	8,348.55	0.00	8,348.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SD		G5494J103	20181031F000250	26.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	3,445.44	0.00	3,445.44
DIVIDEND ACCRUALS						1,770,145.082							0.00	657,679.29	0.00
U.S. DOLLAR						1,770,145.082							0.00	657,679.29	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		001055102	20181120P000020	8,708.000	AFLAC INC CASH DIVIDEND 026%		11/20/2018	11/20/2018	12/3/2018	0.000000	0.00	2,264.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00206R102	20181009P000010	10,613.000	AT&T INC CASH DIVIDEND 050%		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	5,306.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		002824100	20181012P000010	6,261.000	ABBOTT LABORATORIES CASH DIVIDEND		10/12/2018	10/12/2018	11/15/2018	0.000000	0.00	1,753.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00751Y106	20181220P000020	1,880.000	ADVANCE AUTO PARTS INC CASH DIVIDE.		12/20/2018	12/20/2018	1/4/2019	0.000000	0.00	112.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00817Y108	20181023P000010	3,963.000	AETNA INC CASH DIVIDEND 050%		10/23/2018	10/23/2018	11/1/2018	0.000000	0.00	1,981.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		008252108	20181107P000010	1,026.000	AFFILIATED MANAGERS GROUP INC CAS..		11/7/2018	11/7/2018	11/21/2018	0.000000	0.00	307.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00846U101	20181001P000010	5,717.000	AGILENT TECHNOLOGIES INC CASH DNL.		10/1/2018	10/1/2018	10/24/2018	0.000000	0.00	851.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00846U101	20181228P000030	5,717.000	AGILENT TECHNOLOGIES INC CASH DNL.		12/28/2018	12/28/2018	1/23/2019	0.000000	0.00	937.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		00846U101	20181228S002371 TC..	-2,496.000	AGILENT TECHNOLOGIES INC LATE POST..		12/28/2018	12/28/2018	1/23/2019	0.000000	0.00	-409.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		009158106	20181231P000010	1,588.000	AIR PRODUCTS & CHEMICALS INC CASH		12/31/2018	12/31/2018	2/11/2019	0.000000	0.00	1,748.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		012653101	20181213P000010	1,499.000	ALBEMARLE CORP CASH DIVIDEND 03..		12/13/2018	12/13/2018	1/2/2019	0.000000	0.00	502.17	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		015271109	20181228P000040	935.000	ALEXANDRIA REAL ESTATE EQUITIE CAS..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	906.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		015271109	20181228S004241 TC..	-19.000	ALEXANDRIA REAL ESTATE EQUITIE LATE..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	-18.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		018802108	20181030P000010	12,500.000	ALLIANT ENERGY CORP CASH DIVIDEND		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	4,187.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		020002101	20181129P000030	4,065.000	ALLSTATE CORP/THE CASH DIVIDEND		11/29/2018	11/29/2018	1/2/2019	0.000000	0.00	1,869.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		02005N100	20181031P000020	13,386.000	ALLY FINANCIAL INC CASH DIVIDEND		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	2,007.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		023608102	20181211P000010	10,902.000	AMEREN CORP CASH DIVIDEND 047%		12/11/2018	12/11/2018	12/31/2018	0.000000	0.00	5,178.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		025537101	20181108P000010	4,141.000	AMERICAN ELECTRIC POWER CO INC CA..		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	2,774.47	0.00



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KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		025816109	20181004P000010	2,787.000	AMERICAN EXPRESS CO CASH DIVIDEND		10/4/2018	10/4/2018	11/9/2018	0.000000	0.00	1,086.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		026874784	20181211P000020	7,122.000	AMERICAN INTERNATIONAL GROUP I CAS..		12/11/2018	12/11/2018	12/26/2018	0.000000	0.00	2,279.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		030420103	20181108P000020	4,490.000	AMERICAN WATER WORKS CO INC CASH		11/8/2018	11/8/2018	12/4/2018	0.000000	0.00	2,042.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		031100100	20181206P000020	4,728.000	AMETEK INC CASH DIVIDEND 014%		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	561.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		032095101	20181214P000020	3,026.000	AMPHENOL CORP CASH DIVIDEND		12/14/2018	12/14/2018	1/8/2019	0.000000	0.00	695.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		032511107	20181211P000030	7,637.000	ANADARKO PETROLEUM CORP CASH DIV..		12/11/2018	12/11/2018	12/26/2018	0.000000	0.00	2,291.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		035710409	20181228P000050	51,372.000	ANNALY CAPITAL MANAGEMENT INC CAS..		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	15,411.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		035710409	20181228S002711 TC..	-1,149.000	ANNALY CAPITAL MANAGEMENT INC LAT..		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	-344.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		036752103	20181204P000010	2,146.000	ANTHEM INC CASH DIVIDEND 075%		12/4/2018	12/4/2018	12/21/2018	0.000000	0.00	1,609.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		037411105	20181019P000010	9,516.000	APACHE CORP CASH DIVIDEND 025%		10/19/2018	10/19/2018	11/21/2018	0.000000	0.00	2,379.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		039483102	20181121P000020	8,592.000	ARCHER-DANIELS-MIDLAND CO CASH DIV..		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	2,878.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		03965L100	20181101P000020	8,766.000	ARCONIC INC CASH DIVIDEND 006%		11/1/2018	11/1/2018	11/25/2018	0.000000	0.00	525.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		052800109	20181120P000030	3,731.000	AUTOLIV INC CASH DIVIDEND 062%		11/20/2018	11/20/2018	12/6/2018	0.000000	0.00	2,313.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		053484101	20181228P000060	1,701.000	AVALONBAY COMMUNITIES INC CASH DIV..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	2,500.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		053484101	20181228S003891 TC..	-37.000	AVALONBAY COMMUNITIES INC LATE PO..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	-54.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		054937107	20181108P000030	11,018.000	BB&T CORP CASH DIVIDEND 040%		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	4,462.29	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		060505104	20181206P000030	16,546.000	BANK OF AMERICA CORP CASH DIVIDEN..		12/6/2018	12/6/2018	12/28/2018	0.000000	0.00	2,481.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		064058100	20181029P000010	12,144.000	BANK OF NEW YORK MELLON CORPIT CA..		10/29/2018	10/29/2018	11/9/2018	0.000000	0.00	3,400.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		071813109	20181130P000010	5,782.000	BAXTER INTERNATIONAL INC CASH DIVID..		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	1,098.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		075887109	20181207P000020	610.000	BECTON DICKINSON AND CO CASH DIVID..		12/7/2018	12/7/2018	12/31/2018	0.000000	0.00	469.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		086516101	20181210P000010	5,256.000	BEST BUY CO INC CASH DIVIDEND 045..		12/10/2018	12/10/2018	12/31/2018	0.000000	0.00	2,365.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		09247X101	20181206P000040	224.000	BLACKROCK INC CASH DIVIDEND 313%		12/6/2018	12/6/2018	12/26/2018	0.000000	0.00	701.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		097023105	20181108P000040	1,158.000	BOEING CO/THE CASH DIVIDEND 171%		11/8/2018	11/8/2018	12/7/2018	0.000000	0.00	1,980.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		099724106	20181130P000020	6,458.000	BORGWARNER INC CASH DIVIDEND 0..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	1,097.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		11133T103	20181213P000020	3,015.000	BROADRIDGE FINANCIAL SOLUTIONS CA..		12/13/2018	12/13/2018	1/3/2019	0.000000	0.00	1,462.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		115637209	20181206P000050	8,027.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	1,332.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12503M108	20181129P000040	1,067.000	CBOE GLOBAL MARKETS INC CASH DIVID..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	330.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12508E101	20181130P000030	1,753.000	CDK GLOBAL INC CASH DIVIDEND 015%		11/30/2018	11/30/2018	12/28/2018	0.000000	0.00	262.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12514G108	20181123P000010	2,654.000	CDW CORP/IDE CASH DIVIDEND 029%		11/23/2018	11/23/2018	12/10/2018	0.000000	0.00	782.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12541W209	20181214P000030	3,501.000	CH ROBINSON WORLDWIDE INC CASH DL..		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	1,750.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		125581801	20181109P000030	5,711.000	CIT GROUP INC CASH DIVIDEND 025%		11/9/2018	11/9/2018	11/27/2018	0.000000	0.00	1,427.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12572Q105	20181207P000030	4,927.000	CME GROUP INC CASH DIVIDEND 070%		12/7/2018	12/7/2018	12/27/2018	0.000000	0.00	3,448.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12572Q105	20181227P000020	4,927.000	CME GROUP INC CASH DIVIDEND 175%		12/27/2018	12/27/2018	1/16/2019	0.000000	0.00	8,622.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		125896100	20181101P000030	13,184.000	CMS ENERGY CORP CASH DIVIDEND ..		11/1/2018	11/1/2018	11/30/2018	0.000000	0.00	4,713.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		126408103	20181129P000050	2,535.000	CSX CORP CASH DIVIDEND 022%		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	557.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		126650100	20181023P000020	1,891.000	CVS HEALTH CORP CASH DIVIDEND 0..		10/23/2018	10/23/2018	11/1/2018	0.000000	0.00	845.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		127097103	20181106P000020	7,963.000	CABOT OIL & GAS CORP CASH DIVIDEND ..		11/6/2018	11/6/2018	11/16/2018	0.000000	0.00	557.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		134429109	20181011P000010	5,060.000	CAMPBELL SOUP CO CASH DIVIDEND ..		10/11/2018	10/11/2018	10/29/2018	0.000000	0.00	1,771.00	0.00



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KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		14040H105	20181108P000050	2,337.000	CAPITAL ONE FINANCIAL CORP CASH DIV.		11/8/2018	11/8/2018	11/23/2018	0.000000	0.00	934.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		143658300	20181121P000030	5,844.000	CARNIVAL CORP CASH DIVIDEND 050%		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	2,922.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		149123101	20181019P000020	713.000	CATERPILLAR INC CASH DIVIDEND 08.		10/19/2018	10/19/2018	11/20/2018	0.000000	0.00	613.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		150870103	20181026P000010	3,276.000	CELANESE CORP CASH DIVIDEND 0.		10/26/2018	10/26/2018	11/8/2018	0.000000	0.00	1,769.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		15189T107	20181114P000010	12,972.000	CENTERPOINT ENERGY INC CASH DIVIDE.		11/14/2018	11/14/2018	12/13/2018	0.000000	0.00	3,599.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		166764100	20181115P000010	6,803.000	CHEVRON CORP CASH DIVIDEND 112%		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	7,619.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		171340102	20181114P000020	2,535.000	CHURCH & DWIGHT CO INC CASH DIVIDE.		11/14/2018	11/14/2018	12/3/2018	0.000000	0.00	551.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		171798101	20181114P000030	2,075.000	CIMAREX ENERGY CO CASH DIVIDEND		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	373.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		172062101	20181218P000020	4,126.000	CINCINNATI FINANCIAL CORP CASH DIVID.		12/18/2018	12/18/2018	1/15/2019	0.000000	0.00	2,186.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		17275R102	20181004P000020	8,084.000	CISCO SYSTEMS INC CASH DIVIDEND		10/4/2018	10/4/2018	10/24/2018	0.000000	0.00	2,667.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		172908105	20181108P000060	1,830.000	CINTAS CORP CASH DIVIDEND 205%		11/8/2018	11/8/2018	12/7/2018	0.000000	0.00	3,751.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		172967424	20181102P000010	3,397.000	CITIGROUP INC CASH DIVIDEND 045%		11/2/2018	11/2/2018	11/21/2018	0.000000	0.00	1,528.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		174610105	20181030P000020	17,045.000	CITIZENS FINANCIAL GROUP INC CASH DI.		10/30/2018	10/30/2018	11/14/2018	0.000000	0.00	4,602.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		177376100	20181206P000060	3,007.000	CITRIX SYSTEMS INC CASH DIVIDEND		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	1,052.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		189054109	20181030P000030	2,975.000	CLOROX CO/THE CASH DIVIDEND 095%		10/30/2018	10/30/2018	11/16/2018	0.000000	0.00	2,856.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		191216100	20181129P000060	3,279.000	COCA-COLA CO/THE CASH DIVIDEND		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,278.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		192446102	20181119P000010	11,367.000	COGNIZANT TECHNOLOGY SOLUTIONS C.		11/19/2018	11/19/2018	11/30/2018	0.000000	0.00	2,273.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		194162103	20181018P000020	2,969.000	COLGATE-PALMOLIVE CO CASH DIVIDEN.		10/18/2018	10/18/2018	11/15/2018	0.000000	0.00	1,246.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		20030N101	20181002P000010	7,892.000	COMCAST CORP CASH DIVIDEND 019%		10/2/2018	10/2/2018	10/24/2018	0.000000	0.00	1,499.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		20030N101	20181231P000020	7,403.000	COMCAST CORP CASH DIVIDEND 019%		12/31/2018	12/31/2018	1/23/2019	0.000000	0.00	1,406.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		200340107	20181213P000030	6,690.000	COMERICA INC CASH DIVIDEND 060%		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	4,014.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		205887102	20181016P000010	7,188.000	CONAGRA BRANDS INC CASH DIVIDEND		10/16/2018	10/16/2018	11/30/2018	0.000000	0.00	1,527.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		20825C104	20181012P000020	9,127.000	CONOCOPHILLIPS CASH DIVIDEND 03.		10/12/2018	10/12/2018	12/3/2018	0.000000	0.00	2,783.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		209115104	20181113P000010	6,907.000	CONSOLIDATED EDISON INC CASH DIVID.		11/13/2018	11/13/2018	12/17/2018	0.000000	0.00	4,938.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		21036P108	20181105P000010	2,412.000	CONSTELLATION BRANDS INC CASH DIVL.		11/5/2018	11/5/2018	11/20/2018	0.000000	0.00	1,784.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		219350105	20181115P000020	9,131.000	CORNING INC CASH DIVIDEND 018%		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	1,643.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		22160K105	20181108P000070	630.000	COSTCO WHOLESALE CORP CASH DIVID.		11/8/2018	11/8/2018	11/23/2018	0.000000	0.00	359.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		222070203	20181129P000070	13,922.000	COTY INC CASH DIVIDEND 012%		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,740.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DAC		222070203	20181129P000070	-13,922.000	COTY INC		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	-1,740.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		222070203	20181214A000320	13,922.000	COTY INC		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,740.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		231021106	20181114P000040	868.000	CUMMINS INC CASH DIVIDEND 114%		11/14/2018	11/14/2018	12/3/2018	0.000000	0.00	989.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		23331A109	20181123P000020	10,820.000	DR HORTON INC CASH DIVIDEND 015%		11/23/2018	11/23/2018	12/10/2018	0.000000	0.00	1,623.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		233331107	20181214P000040	5,509.000	DTE ENERGY CO CASH DIVIDEND 094%		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	5,206.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		23355L106	20181204P000020	2,685.000	DXC TECHNOLOGY CO CASH DIVIDEND		12/4/2018	12/4/2018	1/15/2019	0.000000	0.00	510.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		235851102	20181227P000030	3,643.000	DANAHER CORP CASH DIVIDEND 016%		12/27/2018	12/27/2018	1/25/2019	0.000000	0.00	582.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		237194105	20181009P000020	3,842.000	DARDEN RESTAURANTS INC CASH DIVID.		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	2,881.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		247361702	20181106P000030	5,138.000	DELTA AIR LINES INC CASH DIVIDEND		11/6/2018	11/6/2018	11/28/2018	0.000000	0.00	1,798.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		24906P109	20181227P000040	7,767.000	DENTSPLY SIRONA INC CASH DIVIDEND		12/27/2018	12/27/2018	1/11/2019	0.000000	0.00	679.61	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		254687106	20181207P000040	2,622.000	WALT DISNEY CO/THE CASH DIVIDEND		12/7/2018	12/7/2018	1/10/2019	0.000000	0.00	2,307.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		256677105	20181005P000010	2,427.000	DOLLAR GENERAL CORP CASH DIVIDEND		10/5/2018	10/5/2018	10/23/2018	0.000000	0.00	703.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		260003108	20181129P000080	5,541.000	DOVER CORP CASH DIVIDEND 048%		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	2,659.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		26078J100	20181129P000090	2,560.000	DOWDUPONT INC CASH DIVIDEND 038		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	972.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		264411505	20181114P000050	11,408.000	DUKE REALTY CORP CASH DIVIDEND		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	2,452.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		26441C204	20181115P000030	4,706.000	DUKE ENERGY CORP CASH DIVIDEND		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	4,364.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		26875P101	20181016P000020	2,178.000	EOG RESOURCES INC CASH DIVIDEND		10/16/2018	10/16/2018	10/31/2018	0.000000	0.00	479.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		277432100	20181214P000050	4,811.000	EASTMAN CHEMICAL CO CASH DIVIDEND		12/14/2018	12/14/2018	1/4/2019	0.000000	0.00	2,982.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		278965100	20181217P000020	945.000	ECOLAB INC CASH DIVIDEND 046%		12/17/2018	12/17/2018	1/15/2019	0.000000	0.00	434.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		281020107	20181228P000070	5,810.000	EDISON INTERNATIONAL CASH DIVIDEND		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	3,558.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		281020107	20181228S001841 TC..	137.000	EDISON INTERNATIONAL LATE POSTING		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	83.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		291011104	20181115P000040	4,149.000	EMERSON ELECTRIC CO CASH DIVIDEND		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	2,033.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		29364G103	20181107P000020	6,366.000	ENTERGY CORP CASH DIVIDEND 091%		11/7/2018	11/7/2018	12/3/2018	0.000000	0.00	5,793.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		29476L107	20181231P000030	4,233.000	EQUITY RESIDENTIAL CASH DIVIDEND		12/31/2018	12/31/2018	1/11/2019	0.000000	0.00	2,285.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		297178105	20181231P000040	2,259.000	ESSEX PROPERTY TRUST INC CASH DIVL		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	4,201.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30034W105	20181128P000010	7,163.000	EVERGY INC CASH DIVIDEND 047%		11/28/2018	11/28/2018	12/20/2018	0.000000	0.00	3,402.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30040W108	20181217P000030	7,922.000	EVERSOURCE ENERGY CASH DIVIDEND		12/17/2018	12/17/2018	12/31/2018	0.000000	0.00	4,000.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30161N101	20181114P000060	16,483.000	EXELON CORP CASH DIVIDEND 034%		11/14/2018	11/14/2018	12/10/2018	0.000000	0.00	5,686.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30212P303	20181114P000070	815.000	EXPEDIA GROUP INC CASH DIVIDEND		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	260.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		302130109	20181130P000040	4,976.000	EXPEDITORS INTERNATIONAL OF WA CA..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	2,239.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30231G102	20181109P000040	5,069.000	EXXON MOBIL CORP CASH DIVIDEND		11/9/2018	11/9/2018	12/10/2018	0.000000	0.00	4,156.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		311900104	20181023P000030	2,004.000	FASTENAL CO CASH DIVIDEND 040%		10/23/2018	10/23/2018	11/21/2018	0.000000	0.00	801.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		31428X106	20181207P000050	1,453.000	FEDEX CORP CASH DIVIDEND 065%		12/7/2018	12/7/2018	1/2/2019	0.000000	0.00	944.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		31620M106	20181213P000040	2,525.000	FIDELITY NATIONAL INFORMATION CASH		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	808.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		31620R303	20181213P000050	10,142.000	FIDELITY NATIONAL FINANCIAL IN CASH		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	3,042.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		316773100	20181228P000080	22,349.000	FIFTH THIRD BANCORP CASH DIVIDEND		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	4,916.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		316773100	20181228S002201 TC..	-8,146.000	FIFTH THIRD BANCORP LATE POSTING DL		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	-1,792.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		337932107	20181106P000040	22,241.000	FIRSTENERGY CORP CASH DIVIDEND		11/6/2018	11/6/2018	12/1/2018	0.000000	0.00	8,006.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		345370860	20181022P000010	10,734.000	FORD MOTOR CO CASH DIVIDEND 015		10/22/2018	10/22/2018	12/3/2018	0.000000	0.00	1,610.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		34959J108	20181129P000100	4,797.000	FORTIVE CORP CASH DIVIDEND 007%		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	335.79	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		34954C106	20181129P000110	2,930.000	FORTUNE BRANDS HOME & SECURITY C.		11/29/2018	11/29/2018	12/19/2018	0.000000	0.00	586.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		354613101	20181228P000090	5,625.000	FRANKLIN RESOURCES INC CASH DIVIDE		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	1,462.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		354613101	20181228S004251 TC..	-13.000	FRANKLIN RESOURCES INC LATE POSTIN		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	-3.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		35671D857	20181012P000030	22,515.000	FREEMPORT-MCMORAN INC CASH DIVIDEN		10/12/2018	10/12/2018	11/1/2018	0.000000	0.00	1,125.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		363576109	20181206P000070	4,419.000	ARTHUR J GALLAGHER & CO CASH DIVID		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	1,811.79	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		369550108	20181004P000030	2,116.000	GENERAL DYNAMICS CORP CASH DIVIDE		10/4/2018	10/4/2018	11/9/2018	0.000000	0.00	1,967.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		370334104	20181009P000030	2,767.000	GENERAL MILLS INC CASH DIVIDEND		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	1,355.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		37045V100	20181206P000080	10,578.000	GENERAL MOTORS CO CASH DIVIDEND		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	4,019.64	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		372460105	20181206P000090	2,369.000	GENUINE PARTS CO CASH DIVIDEND		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	1,705.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		38141G104	20181129P000120	1,158.000	GOLDMAN SACHS GROUP INC/THE CASH		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	926.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		384802104	20181108P000080	1,272.000	WW GRAINGER INC CASH DIVIDEND		11/8/2018	11/8/2018	12/1/2018	0.000000	0.00	1,729.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		40414L109	20181102P000020	9,648.000	HCP INC CASH DIVIDEND 037%		11/2/2018	11/2/2018	11/20/2018	0.000000	0.00	3,569.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		40434L105	20181212P000010	5,882.000	HP INC CASH DIVIDEND 016%		12/12/2018	12/12/2018	1/2/2019	0.000000	0.00	942.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		413875105	20181121P000040	4,179.000	HARRIS CORP CASH DIVIDEND 068%		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	2,852.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		416515104	20181130P000050	8,785.000	HARTFORD FINANCIAL SERVICES GR CA..		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	2,635.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		418056107	20181031P000030	2,719.000	HASBRO INC CASH DIVIDEND 063%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	1,712.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		427866108	20181120P000040	3,121.000	HERSHEY CO/THE CASH DIVIDEND 07..		11/20/2018	11/20/2018	12/14/2018	0.000000	0.00	2,253.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		42809H107	20181214P000060	6,289.000	HESS CORP CASH DIVIDEND 025%		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	1,572.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		42824C109	20181211P000040	28,526.000	HEWLETT PACKARD ENTERPRISE CO CA..		12/11/2018	12/11/2018	1/2/2019	0.000000	0.00	3,209.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		43300A203	20181108P000090	4,334.000	HILTON WORLDWIDE HOLDINGS INC CAS..		11/8/2018	11/8/2018	12/28/2018	0.000000	0.00	650.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		437076102	20181128P000020	1,340.000	HOME DEPOT INC/THE CASH DIVIDEND		11/28/2018	11/28/2018	12/13/2018	0.000000	0.00	1,380.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		438516106	20181115P000050	1,725.000	HONEYWELL INTERNATIONAL INC CASH ..		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	1,414.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		440452100	20181019P000030	8,266.000	HORMEL FOODS CORP CASH DIVIDEND		10/19/2018	10/19/2018	11/15/2018	0.000000	0.00	1,549.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		44107P104	20181228P000100	16,343.000	HOST HOTELS & RESORTS INC CASH DIVI..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	4,085.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		44107P104	20181228S000991 TC..	1,253.000	HOST HOTELS & RESORTS INC LATE POS..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	313.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		444859102	20181228P000110	2,160.000	HUMANA INC CASH DIVIDEND 050%		12/28/2018	12/28/2018	1/25/2019	0.000000	0.00	1,080.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		444859102	20181228S003061 TC..	-534.000	HUMANA INC LATE POSTING DIVIDEND A..		12/28/2018	12/28/2018	1/25/2019	0.000000	0.00	-267.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		445656107	20181108P000100	3,227.000	JB HUNT TRANSPORT SERVICES INC CAS..		11/8/2018	11/8/2018	11/16/2018	0.000000	0.00	774.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		446413106	20181129P000130	1,005.000	HUNTINGTON INGALLS INDUSTRIES CAS..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	964.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		452308109	20181228P000120	818.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		12/28/2018	12/28/2018	1/10/2019	0.000000	0.00	818.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		452308109	20181228S003861 TC..	-50.000	ILLINOIS TOOL WORKS INC LATE POSTIN..		12/28/2018	12/28/2018	1/10/2019	0.000000	0.00	-50.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		457187102	20181231P000050	2,812.000	INGREDION INC CASH DIVIDEND 062%		12/31/2018	12/31/2018	1/25/2019	0.000000	0.00	1,757.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		458140100	20181106P000050	4,458.000	INTEL CORP CASH DIVIDEND 030%		11/6/2018	11/6/2018	12/1/2018	0.000000	0.00	1,337.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		45866F104	20181213P000060	4,791.000	INTERCONTINENTAL EXCHANGE INC CAS..		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	1,149.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		459200101	20181108P000110	845.000	INTERNATIONAL BUSINESS MACHINE CA..		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	1,326.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		459506101	20181227P000050	2,069.000	INTERNATIONAL FLAVORS & FRAGRA CA..		12/27/2018	12/27/2018	1/7/2019	0.000000	0.00	1,510.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		460690100	20181130P000060	5,780.000	INTERPUBLIC GROUP OF COS INC/T CAS..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	1,213.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		461202103	20181009P000040	1,231.000	INTUIT INC CASH DIVIDEND 047%		10/9/2018	10/9/2018	10/18/2018	0.000000	0.00	578.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		46625H100	20181004P000040	7,092.000	JPMORGAN CHASE & CO CASH DIVIDEN..		10/4/2018	10/4/2018	10/31/2018	0.000000	0.00	5,673.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		478160104	20181126P000010	1,144.000	JOHNSON & JOHNSON CASH DIVIDEND		11/26/2018	11/26/2018	12/11/2018	0.000000	0.00	1,029.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		48203R104	20181204P000030	9,357.000	JUNIPER NETWORKS INC CASH DIVIDEN..		12/4/2018	12/4/2018	12/26/2018	0.000000	0.00	1,684.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		482480100	20181115P000060	1,475.000	KLA-TENCOR CORP CASH DIVIDEND D..		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	1,106.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		485170302	20181228P000130	5,118.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		12/28/2018	12/28/2018	1/16/2019	0.000000	0.00	1,842.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		485170302	20181228S004051 TC..	-1,267.000	KANSAS CITY SOUTHERN LATE POSTING		12/28/2018	12/28/2018	1/16/2019	0.000000	0.00	-455.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		487836108	20181130P000070	2,764.000	KELLOGG CO CASH DIVIDEND 056%		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	1,547.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		49271V100	20181004P000050	5,718.000	KEURIG DR PEPPER INC CASH DIVIDEND		10/4/2018	10/4/2018	10/19/2018	0.000000	0.00	857.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		494368103	20181206P000100	1,185.000	KIMBERLY-CLARK CORP CASH DIVIDEND		12/6/2018	12/6/2018	1/3/2019	0.000000	0.00	1,185.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		494568101	20181030P000040	8,430.000	KINDER MORGAN INC/DC CASH DIVIDEN..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	1,686.00	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		500754106	20181115P000070	4,251.000	KRAFT HEINZ CO/THE CASH DIVIDEND		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	2,656.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		501044101	20181114P000080	9,471.000	KROGER CO/THE CASH DIVIDEND 014%		11/14/2018	11/14/2018	12/1/2018	0.000000	0.00	1,325.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		502413107	20181115P000080	1,625.000	L3 TECHNOLOGIES INC CASH DIVIDEND		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	1,300.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		512807108	20181204P000040	1,064.000	LAM RESEARCH CORP CASH DIVIDEND		12/4/2018	12/4/2018	12/26/2018	0.000000	0.00	1,104.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		517834107	20181217P000040	3,387.000	LAS VEGAS SANDS CORP CASH DIVIDEN..		12/17/2018	12/17/2018	12/27/2018	0.000000	0.00	2,540.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		518439104	20181129P000140	3,340.000	ESTEE LAUDER COS INC/THE CASH DIVID.		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	1,436.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		521865204	20181206P000110	2,176.000	LEAR CORP CASH DIVIDEND 070%		12/6/2018	12/6/2018	12/26/2018	0.000000	0.00	1,523.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		526057104	20181018P000030	6,527.000	LENNAR CORP CASH DIVIDEND 004%		10/18/2018	10/18/2018	11/2/2018	0.000000	0.00	261.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		532457108	20181114P000090	2,829.000	ELI LILLY & CO CASH DIVIDEND 056%		11/14/2018	11/14/2018	12/10/2018	0.000000	0.00	1,591.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		534187109	20181009P000050	6,554.000	LINCOLN NATIONAL CORP CASH DIVIDEN..		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	2,162.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		540424108	20181127P000020	6,356.000	LOEWS CORP CASH DIVIDEND 006%		11/27/2018	11/27/2018	12/11/2018	0.000000	0.00	397.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		55261F104	20181130P000080	4,041.000	M&T BANK CORP CASH DIVIDEND 100%		11/30/2018	11/30/2018	12/31/2018	0.000000	0.00	4,041.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		552953101	20181207P000060	10,323.000	MGM RESORTS INTERNATIONAL CASH DI..		12/7/2018	12/7/2018	12/14/2018	0.000000	0.00	1,238.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		55354G100	20181115P000090	2,289.000	MSCI INC CASH DIVIDEND 058%		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	1,327.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		554382101	20181108P000120	2,865.000	MACERICH CO/THE CASH DIVIDEND 0..		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	2,148.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		55616P104	20181213P000070	12,310.000	MACY'S INC CASH DIVIDEND 037%		12/13/2018	12/13/2018	1/2/2019	0.000000	0.00	4,547.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		565849106	20181120P000050	29,178.000	MARATHON OIL CORP CASH DIVIDEND		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	1,458.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		56585A102	20181120P000060	12,253.082	MARATHON PETROLEUM CORP CASH DIV..		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	5,636.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		56585A102	20181211W000050	0.000	MARATHON PETROLEUM CORP DIVIDEN..		12/11/2018	12/11/2018	12/10/2018	0.000000	0.00	-0.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		571748102	20181010P000010	3,265.000	MARSH & MCLENNAN COS INC CASH DIVL..		10/10/2018	10/10/2018	11/15/2018	0.000000	0.00	1,354.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		574599106	20181011P000020	2,818.000	MASCO CORP CASH DIVIDEND 012%		10/11/2018	10/11/2018	11/13/2018	0.000000	0.00	338.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		57636Q104	20181005P000020	2,743.000	MASTERCARD INC CASH DIVIDEND 02..		10/5/2018	10/5/2018	11/9/2018	0.000000	0.00	685.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		57772K101	20181128P000030	8,736.000	MAXIM INTEGRATED PRODUCTS INC CAS..		11/28/2018	11/29/2018	12/13/2018	0.000000	0.00	4,018.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		579780206	20181005P000030	1,164.000	MCCORMICK & CO INCMO CASH DIVIDEN..		10/5/2018	10/5/2018	10/23/2018	0.000000	0.00	605.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		579780206	20181228P000140	1,164.000	MCCORMICK & CO INCMO CASH DIVIDEN..		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	663.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		579780206	20181228S001071 TC..	1,084.000	MCCORMICK & CO INCMO LATE POSTING..		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	617.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		580135101	20181130P000090	1,409.000	MCDONALD'S CORP CASH DIVIDEND 1..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	1,634.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		58933Y105	20181214P000070	4,044.000	MERCK & CO INC CASH DIVIDEND 055%		12/14/2018	12/14/2018	1/8/2019	0.000000	0.00	2,224.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		59156R108	20181105P000020	3,539.000	METLIFE INC CASH DIVIDEND 042%		11/5/2018	11/5/2018	12/13/2018	0.000000	0.00	1,486.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		594918104	20181114P000100	2,612.000	MICROSOFT CORP CASH DIVIDEND 04..		11/14/2018	11/14/2018	12/13/2018	0.000000	0.00	1,201.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		59522J103	20181012P000040	1,644.000	MID-AMERICA APARTMENT COMMUNIT C..		10/12/2018	10/12/2018	10/31/2018	0.000000	0.00	1,516.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		60871R209	20181129P000150	3,240.000	MOLSON COORS BREWING CO CASH DIVL..		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	1,328.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		609207105	20181228P000150	6,936.000	MONDELEZ INTERNATIONAL INC CASH DI..		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	1,803.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		609207105	20181228S003411 TC..	-210.000	MONDELEZ INTERNATIONAL INC LATE PO..		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	-54.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		615369105	20181120P000070	700.000	MOODY S CORP CASH DIVIDEND 044%		11/20/2018	11/20/2018	12/12/2018	0.000000	0.00	308.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		617446448	20181030P000050	4,115.000	MORGAN STANLEY CASH DIVIDEND 0..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	1,234.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		61945C103	20181206P000120	10,782.000	MOSAIC CO/THE CASH DIVIDEND 002%		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	269.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		620076307	20181213P000080	5,208.000	MOTOROLA SOLUTIONS INC CASH DIVIDE..		12/13/2018	12/13/2018	1/15/2019	0.000000	0.00	2,968.56	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		631103108	20181213P000090	3,140.000	NASDAQ INC CASH DIVIDEND 044%		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	1,381.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		637071101	20181206P000130	7,225.000	NATIONAL OILWELL VARCO INC CASH DIV..		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	361.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		641100104	20181004P000060	7,905.000	NETAPP INC CASH DIVIDEND 040%		10/4/2018	10/4/2018	10/24/2018	0.000000	0.00	3,162.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		651639106	20181206P000140	19,018.000	NEWMONT MINING CORP CASH DIVIDEND..		12/6/2018	12/6/2018	12/27/2018	0.000000	0.00	2,662.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		65339F101	20181129P000160	6,580.000	NEXTERA ENERGY INC CASH DIVIDEND ..		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	7,303.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		654106103	20181130P000100	6,565.000	NIKE INC CASH DIVIDEND 022%		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	1,444.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		65473P105	20181030P000060	16,242.000	NISOURCE INC CASH DIVIDEND 019%		10/30/2018	10/30/2018	11/20/2018	0.000000	0.00	3,167.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		655044105	20181102P000030	11,885.000	NOBLE ENERGY INC CASH DIVIDEND ..		11/2/2018	11/2/2018	11/19/2018	0.000000	0.00	1,307.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		655844108	20181101P000040	1,497.000	NORFOLK SOUTHERN CORP CASH DIVID..		11/1/2018	11/1/2018	12/10/2018	0.000000	0.00	1,197.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		666807102	20181130P000110	1,106.000	NORTHROP GRUMMAN CORP CASH DIVID..		11/30/2018	11/30/2018	12/19/2018	0.000000	0.00	1,327.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		670346105	20181228P000160	2,087.000	NUCOR CORP CASH DIVIDEND 040%		12/28/2018	12/28/2018	2/11/2019	0.000000	0.00	834.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		670346105	20181228S000581 TC..	2,747.000	NUCOR CORP LATE POSTING DIVIDEND A..		12/28/2018	12/28/2018	2/11/2019	0.000000	0.00	1,098.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		67056G104	20181129P000170	946.000	NVIDIA CORP CASH DIVIDEND 016%		11/29/2018	11/29/2018	12/21/2018	0.000000	0.00	151.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		674599105	20181027P000070	13,232.000	OCCIDENTAL PETROLEUM CORP CASH DL..		12/7/2018	12/7/2018	11/15/2019	0.000000	0.00	10,320.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693475105	20181016P000030	6,018.000	PNC FINANCIAL SERVICES GROUP I CAS..		10/16/2018	10/16/2018	11/5/2018	0.000000	0.00	5,717.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693506107	20181108P000130	1,179.000	PPG INDUSTRIES INC CASH DIVIDEND ..		11/8/2018	11/8/2018	12/12/2018	0.000000	0.00	565.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693511106	20181207P000080	13,516.000	PPL CORP CASH DIVIDEND 041%		12/7/2018	12/7/2018	1/2/2019	0.000000	0.00	5,541.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693556100	20181127P000030	3,598.000	PVH CORP CASH DIVIDEND 003%		11/27/2018	11/27/2018	12/21/2018	0.000000	0.00	134.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		695156109	20181214P000080	1,565.000	PACKAGING CORP OF AMERICA CASH DL..		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	1,236.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		704326107	20181031P000040	3,528.000	PAYCHEX INC CASH DIVIDEND 056%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	1,975.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		713448108	20181206P000150	1,356.000	PEPSICO INC CASH DIVIDEND 092%		12/6/2018	12/6/2018	1/7/2019	0.000000	0.00	1,257.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		717081103	20181108P000140	6,825.000	PFIZER INC CASH DIVIDEND 034%		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	2,320.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		718546104	20181116P000020	5,725.000	PHILLIPS 66 CASH DIVIDEND 080%		11/16/2018	11/16/2018	12/3/2018	0.000000	0.00	4,580.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		723484101	20181031P000050	5,411.000	PINNACLE WEST CAPITAL CORP CASH DL..		10/31/2018	10/31/2018	12/3/2018	0.000000	0.00	3,990.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74144T108	20181213P000100	1,935.000	T ROWE PRICE GROUP INC CASH DIVIDE..		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	1,354.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74251V102	20181130P000120	1,751.000	PRINCIPAL FINANCIAL GROUP INC CASH ..		11/30/2018	11/30/2018	12/28/2018	0.000000	0.00	945.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		742718109	20181018P000040	2,720.000	PROCTER & GAMBLE CO/THE CASH DIVID..		10/18/2018	10/18/2018	11/15/2018	0.000000	0.00	1,950.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74340W103	20181217P000050	7,520.000	PROLOGIS INC CASH DIVIDEND 048%		12/17/2018	12/17/2018	12/31/2018	0.000000	0.00	3,609.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		744320102	20181123P000030	1,127.000	PRUDENTIAL FINANCIAL INC CASH DIVID..		11/23/2018	11/23/2018	12/13/2018	0.000000	0.00	1,014.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		744573106	20181206P000160	9,450.000	PUBLIC SERVICE ENTERPRISE GROU CA..		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	4,252.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74834L100	20181004P000070	3,161.000	QUEST DIAGNOSTICS INC CASH DIVIDEN..		10/4/2018	10/4/2018	10/22/2018	0.000000	0.00	1,580.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		755111507	20181009P000060	3,482.000	RAYTHEON CO CASH DIVIDEND 086%		10/9/2018	10/9/2018	11/8/2018	0.000000	0.00	3,020.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		755111507	20181231P000060	1,738.000	RAYTHEON CO CASH DIVIDEND 086%		12/31/2018	12/31/2018	1/31/2019	0.000000	0.00	1,507.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		756109104	20181031P000060	3,343.000	REALTY INCOME CORP CASH DIVIDEND ..		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	737.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		756109104	20181130P000130	3,343.000	REALTY INCOME CORP CASH DIVIDEND ..		11/30/2018	11/30/2018	12/14/2018	0.000000	0.00	737.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		756109104	20181231P000070	5,342.000	REALTY INCOME CORP CASH DIVIDEND ..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	1,180.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		7591EP100	20181206P000170	42,386.000	REGIONS FINANCIAL CORP CASH DIVIDE..		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	5,934.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		760759100	20181231P000080	6,358.000	REPUBLIC SERVICES INC CASH DIVIDEN..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	2,384.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		761152107	20181107P000030	4,777.000	RESMED INC CASH DIVIDEND 037%		11/7/2018	11/7/2018	12/13/2018	0.000000	0.00	1,767.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		773903109	20181108P000150	644.000	ROCKWELL AUTOMATION INC CASH DIVL..		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	624.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		774341101	20181115P000100	1,673.000	ROCKWELL COLLINS INC CASH DIVIDEN..		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	552.09	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		77696106	20181004P000080	1,437.000	ROPER TECHNOLOGIES INC CASH DIVIDE..		10/4/2018	10/4/2018	10/22/2018	0.000000	0.00	592.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		778296103	20181206P000160	5,024.000	ROSS STORES INC CASH DIVIDEND 02..		12/6/2018	12/6/2018	12/28/2018	0.000000	0.00	1,130.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		78409V104	20181127P000040	1,740.000	S&P GLOBAL INC CASH DIVIDEND 050%		11/27/2018	11/27/2018	12/12/2018	0.000000	0.00	870.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		78440X101	20181231P000090	2,844.000	SL GREEN REALTY CORP CASH DIVIDEN..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	2,417.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		81211K100	20181206P000190	3,164.000	SEALED AIR CORP CASH DIVIDEND 01..		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	506.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		816851109	20181228P000170	5,321.000	SEMPRA ENERGY CASH DIVIDEND 089..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	4,762.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		816851109	20181228S002111 TC..	10.000	SEMPRA ENERGY LATE POSTING DIVIDE..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	8.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		829688103	20181108P000160	53,637.000	SIRIUS XM HOLDINGS INC CASH DIVIDEN..		11/8/2018	11/8/2018	11/30/2018	0.000000	0.00	649.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		83088M102	20181126P000020	2,740.000	SKYWORKS SOLUTIONS INC CASH DIVID..		11/26/2018	11/26/2018	12/18/2018	0.000000	0.00	1,041.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		832696405	20181115P000110	2,691.000	JM SMUCKER CO/THE CASH DIVIDEND ..		11/15/2018	11/15/2018	12/3/2018	0.000000	0.00	2,287.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		833034101	20181119P000020	1,762.000	SNAP-ON INC CASH DIVIDEND 095%		11/19/2018	11/19/2018	12/10/2018	0.000000	0.00	1,673.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		842587107	20181116P000030	18,458.000	SOUTHERN CO/THE CASH DIVIDEND 0..		11/16/2018	11/16/2018	12/6/2018	0.000000	0.00	11,074.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		854502101	20181129P000180	1,767.000	STANLEY BLACK & DECKER INC CASH DI..		11/29/2018	11/29/2018	12/18/2018	0.000000	0.00	1,166.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		855244109	20181114P000110	3,479.000	STARBUCKS CORP CASH DIVIDEND 03..		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	1,252.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		857477103	20181231P000100	1,877.000	STATE STREET CORP CASH DIVIDEND ..		12/31/2018	12/31/2018	1/16/2019	0.000000	0.00	882.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		858119100	20181228P000180	8,633.000	STEEL DYNAMICS INC CASH DIVIDEND ..		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	1,618.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		858119100	20181228S000971 TC..	1,278.000	STEEL DYNAMICS INC LATE POSTING DIV..		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	239.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		863667101	20181228P000190	1,441.000	STRYKER CORP CASH DIVIDEND 052%		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	749.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		863667101	20181228S002171 TC..	3.000	STRYKER CORP LATE POSTING DIVIDEN..		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	1.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		867914103	20181129P000190	5,954.000	SUNTRUST BANKS INC CASH DIVIDEND ..		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	2,977.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		871829107	20181004P000090	2,271.000	SYSCO CORP CASH DIVIDEND 036%		10/4/2018	10/4/2018	10/26/2018	0.000000	0.00	817.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		872540109	20181114P000120	4,604.000	TJX COS INC/THE CASH DIVIDEND 0..		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	1,795.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DAC		872540109	20181114P000120	-4,604.000	TJX COS INC/THE		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	-1,795.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		872540109	20181115P000300	4,604.000	TJX COS INC/THE CASH DIVIDEND 0..		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	997.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		876030107	20181206P000200	6,923.000	TAPESTRY INC CASH DIVIDEND 033%		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	2,336.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		87612E106	20181120P000080	8,231.000	TARGET CORP CASH DIVIDEND 064%		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	5,267.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		87612G101	20181030P000070	6,871.000	TARGA RESOURCES CORP CASH DIVIDE..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	6,252.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		882508104	20181030P000090	3,326.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		10/30/2018	10/30/2018	11/19/2018	0.000000	0.00	2,561.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		883203101	20181213P000110	5,350.000	TEXTRON INC CASH DIVIDEND 002%		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	107.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		883556102	20181214P000090	1,711.000	THERMO FISHER SCIENTIFIC INC CASH DI..		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	290.67	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		88579Y101	20181121P000050	603.000	3M CO CASH DIVIDEND 136%		11/21/2018	11/21/2018	12/12/2018	0.000000	0.00	920.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		886547108	20181219P000020	4,784.000	TIFFANY & CO CASH DIVIDEND 055%		12/19/2018	12/19/2018	1/10/2019	0.000000	0.00	2,631.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		891027104	20181004P000100	3,783.000	TORCHMARK CORP CASH DIVIDEND 0..		10/4/2018	10/4/2018	11/1/2018	0.000000	0.00	605.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		891906109	20181217P000060	4,339.000	TOTAL SYSTEM SERVICES INC CASH DIVL..		12/17/2018	12/17/2018	1/2/2019	0.000000	0.00	564.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		892356106	20181123P000040	2,776.000	TRACTOR SUPPLY CO CASH DIVIDEND ..		11/23/2018	11/23/2018	12/11/2018	0.000000	0.00	860.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		89417E109	20181207P000090	1,885.000	TRAVELERS COS INC/THE CASH DIVIDEN..		12/7/2018	12/7/2018	12/31/2018	0.000000	0.00	1,451.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		902494103	20181129P000020	9,174.000	TYSON FOODS INC CASH DIVIDEND 03..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	3,440.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		902653104	20181009P000070	5,290.000	UDR INC CASH DIVIDEND 032%		10/9/2018	10/9/2018	10/31/2018	0.000000	0.00	1,706.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		902973304	20181228P000200	7,209.000	US BANCORP CASH DIVIDEND 037%		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	2,667.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		902973304	20181228S003741 TC..	-77.000	US BANCORP LATE POSTING DIVIDEND A..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	-28.49	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		907816108	20181129P000210	2,249.000	UNION PACIFIC CORP CASH DIVIDEND		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	1,799.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		913017109	20181115P000120	1,192.000	UNITED TECHNOLOGIES CORP CASH DIVL.		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	876.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		91324P102	20181130P000140	1,250.000	UNITEDHEALTH GROUP INC CASH DIVIDE.		11/30/2018	11/30/2018	12/13/2018	0.000000	0.00	1,125.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		913903100	20181130P000150	3,024.000	UNIVERSAL HEALTH SERVICES INC CASH.		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	302.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		91529Y106	20181026P000020	6,463.000	UNUM GROUP CASH DIVIDEND 026%		10/26/2018	10/26/2018	11/16/2018	0.000000	0.00	1,680.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		918204108	20181207P000100	5,135.000	VF CORP CASH DIVIDEND 051%		12/7/2018	12/7/2018	12/20/2018	0.000000	0.00	2,618.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		91913Y100	20181119P000030	4,571.000	VALERO ENERGY CORP CASH DIVIDEND		11/19/2018	11/19/2018	12/12/2018	0.000000	0.00	3,655.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92276F100	20181231P000110	3,824.000	VENTAS INC CASH DIVIDEND 079%		12/31/2018	12/31/2018	1/14/2019	0.000000	0.00	3,030.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92343V104	20181009P000080	2,994.000	VERIZON COMMUNICATIONS INC CASH DI.		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	1,803.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92553P201	20181214P000100	9,733.000	VIACOM INC CASH DIVIDEND 020%		12/14/2018	12/14/2018	1/2/2019	0.000000	0.00	1,946.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92826C839	20181115P000130	2,024.000	VISA INC CASH DIVIDEND 025%		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	506.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92939U106	20181113P000020	11,914.000	WEC ENERGY GROUP INC CASH DIVIDEN.		11/13/2018	11/13/2018	12/1/2018	0.000000	0.00	6,582.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		931142103	20181206P000210	8,594.000	WALMART INC CASH DIVIDEND 052%		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	4,468.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		931427108	20181108P000170	5,026.000	WALGREENS BOOTS ALLIANCE INC CASH.		11/8/2018	11/8/2018	12/12/2018	0.000000	0.00	2,211.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		94106L109	20181129P000020	3,204.000	WASTE MANAGEMENT INC CASH DIVIDEN.		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,489.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		95040Q104	20181108P000180	4,825.000	WELLTOWER INC CASH DIVIDEND 0.		11/8/2018	11/8/2018	11/21/2018	0.000000	0.00	4,197.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		959802109	20181214P000110	5,067.000	WESTERN UNION CO/THE CASH DIVIDEN.		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	962.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		96145D105	20181108P000190	5,180.000	WESTROCK CO CASH DIVIDEND 045%		11/8/2018	11/8/2018	11/19/2018	0.000000	0.00	2,356.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		963320106	20181115P000140	1,337.000	WHIRLPOOL CORP CASH DIVIDEND 11.		11/15/2018	11/15/2018	12/15/2018	0.000000	0.00	1,537.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		96310W108	20181213P000120	1,817.000	WYNDHAM DESTINATIONS INC CASH DIVL.		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	744.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		963134107	20181120P000090	1,993.000	WYNN RESORTS LTD CASH DIVIDEND		11/20/2018	11/20/2018	11/30/2018	0.000000	0.00	1,494.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		963898100	20181227P000060	11,282.000	XCEL ENERGY INC CASH DIVIDEND 03.		12/27/2018	12/27/2018	1/20/2019	0.000000	0.00	4,287.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		963919101	20181109P000050	2,569.000	XILINX INC CASH DIVIDEND 036%		11/9/2018	11/9/2018	12/4/2018	0.000000	0.00	924.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		96419M100	20181031P000070	4,828.000	XYLEM INC/NY CASH DIVIDEND 021%		10/31/2018	10/31/2018	12/7/2018	0.000000	0.00	1,013.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		988496101	20181123P000050	3,183.000	YUMI BRANDS INC CASH DIVIDEND 03.		11/23/2018	11/23/2018	12/7/2018	0.000000	0.00	1,145.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		98956P102	20181227P000070	1,768.000	ZIMMER BIOMET HOLDINGS INC CASH DI.		12/27/2018	12/27/2018	1/31/2019	0.000000	0.00	424.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		989701107	20181113P000030	7,644.000	ZIONS BANCORP NA CASH DIVIDEND		11/13/2018	11/13/2018	11/21/2018	0.000000	0.00	2,293.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		98978V103	20181119P000040	3,155.000	ZOETIS INC CASH DIVIDEND 012%		11/19/2018	11/19/2018	12/3/2018	0.000000	0.00	397.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G0177J108	20181109P000010	916.000	ALLERGAN PLC CASH DIVIDEND 072%		11/9/2018	11/9/2018	12/14/2018	0.000000	0.00	658.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G02602103	20181228P000010	4,824.000	AMDOCS LTD CASH DIVIDEND 025%		12/28/2018	12/28/2018	1/18/2019	0.000000	0.00	1,206.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G02602103	20181228S003361 TC..	-228.000	AMDOCS LTD LATE POSTING DIVIDEND A.		12/28/2018	12/28/2018	1/18/2019	0.000000	0.00	-57.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G0406V102	20181013P000010	1,806.000	AON PLC CASH DIVIDEND 040%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	722.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G1151C101	20181017P000010	1,597.000	ACCENTURE PLC CASH DIVIDEND 1.		10/17/2018	10/17/2018	11/15/2018	0.000000	0.00	2,331.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G16249107	20181003A000050	2,108.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	363.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DAC		G16249107	20181003A000050	-2,108.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-363.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G16249107	20181003A000080	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	18.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DAC		G16249107	20181003A000080	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-18.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G16249107	20181003A000090	2,108.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	18.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DAC		G16249107	20181003A000090	-2,108.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-18.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G16249107	20181003A000100	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	261.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DAC		G16249107	20181003A000100	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-261.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G16249107	20181129P000010	2,108.000	BROOKFIELD PROPERTY PARTNERS L CA.		11/29/2018	11/29/2018	12/31/2018	0.000000	0.00	664.02	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		G16962105	20181116P000010	5,764.000	BUNGE LTD CASH DIVIDEND 050%		11/16/2018	11/16/2018	12/3/2018	0.000000	0.00	2,882.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G29183103	20181101P000010	3,731.000	EATON CORP PLC CASH DIVIDEND 06..		11/1/2018	11/1/2018	11/16/2018	0.000000	0.00	2,462.46	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G3223R108	20181127P000010	1,718.000	EVEREST RE GROUP LTD CASH DIVIDEN..		11/27/2018	11/27/2018	12/12/2018	0.000000	0.00	2,405.20	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G47791101	20181206P000010	3,152.000	INGERSOLL-RAND PLC CASH DIVIDEND ..		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	1,670.56	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G491BT108	20181109P000020	3,232.000	INVESCO LTD CASH DIVIDEND 030%		11/9/2018	11/9/2018	12/3/2018	0.000000	0.00	969.60	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G51502105	20181214P000010	4,506.000	JOHNSON CONTROLS INTERNATIONAL C..		12/14/2018	12/14/2018	1/11/2019	0.000000	0.00	1,171.56	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G5494J103	20181217P000010	1,594.000	LINDE PLC CASH DIVIDEND 082%		12/17/2018	12/17/2018	12/27/2018	0.000000	0.00	1,315.05	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G5960L103	20181227P000010	4,126.000	MEDTRONIC PLC CASH DIVIDEND 090%		12/27/2018	12/27/2018	1/18/2019	0.000000	0.00	2,063.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G609SL109	20181106P000010	1,311.000	APTIV PLC CASH DIVIDEND 022%		11/6/2018	11/6/2018	11/21/2018	0.000000	0.00	288.42	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G609SL109	20181123A000080	0.000	APTIV PLC		11/6/2018	11/6/2018	11/21/2018	0.000000	0.00	7.61	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G6518L108	20181120P000010	3,828.000	NIELSEN HOLDINGS PLC CASH DIVIDEND ..		11/20/2018	11/20/2018	12/5/2018	0.000000	0.00	1,339.80	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G794SM107	20181218P000010	5,879.000	SEAGATE TECHNOLOGY PLC CASH DIVID..		12/18/2018	12/18/2018	1/2/2019	0.000000	0.00	3,703.77	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G7900T104	20181018P000010	4,061.000	PENTAIR PLC CASH DIVIDEND 017%		10/18/2018	10/18/2018	11/2/2018	0.000000	0.00	710.68	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G96629103	20181228P000020	2,280.000	WILLIS TOWERS WATSON PLC CASH DIVL.		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	1,368.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G96629103	20181228S003841 TC..	-52.000	WILLIS TOWERS WATSON PLC LATE POS..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	-31.20	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G97822103	20181129P000020	3,803.000	PERRIGO CO PLC CASH DIVIDEND 019..		11/29/2018	11/29/2018	12/18/2018	0.000000	0.00	722.57	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		H1467J104	20181220P000010	1,960.000	CHUBB LTD CASH DIVIDEND 073%		12/20/2018	12/20/2018	1/11/2019	0.000000	0.00	1,430.80	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		H84989104	20181121P000010	3,847.000	TE CONNECTIVITY LTD CASH DIVIDEND ..		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	1,692.68	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		N53745100	20181207P000010	1,290.000	LYONDELBASELL INDUSTRIES NV CASH ..		12/7/2018	12/7/2018	12/17/2018	0.000000	0.00	1,290.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		V7780T103	20181219P000010	4,830.000	ROYAL CARIBBEAN CRUISES LTD CASH D..		12/19/2018	12/19/2018	1/4/2019	0.000000	0.00	3,381.00	0.00	
DIVIDENDS						1,766,072.000							629,320.94	629,320.94	0.00	
U.S. DOLLAR						1,766,072.000								629,320.94	629,320.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		001055102	20181203S000110	8,708.000	AFLAC INC		12/3/2018	11/20/2018	12/3/2018	0.000000	2,264.00	2,264.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00206R102	20181101S000120	10,613.000	AT&T INC		11/1/2018	10/9/2018	11/1/2018	0.000000	5,306.50	5,306.50	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		002824100	20181115S000210	6,261.000	ABBOTT LABORATORIES		11/15/2018	10/12/2018	11/15/2018	0.000000	1,753.08	1,753.08	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00751Y106	20181005S000040	1,880.000	ADVANCE AUTO PARTS INC		10/5/2018	9/20/2018	10/5/2018	0.000000	112.80	112.80	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00817Y108	20181101S000110	3,963.000	AETNA INC		11/1/2018	10/23/2018	11/1/2018	0.000000	1,981.50	1,981.50	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		008252108	20181121S000080	1,026.000	AFFILIATED MANAGERS GROUP INC		11/21/2018	11/7/2018	11/21/2018	0.000000	307.80	307.80	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00846U101	20181024S000010	5,717.000	AGILENT TECHNOLOGIES INC		10/24/2018	10/1/2018	10/24/2018	0.000000	851.83	851.83	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		009158106	20181113S000040	1,582.000	AIR PRODUCTS & CHEMICALS INC		11/13/2018	9/28/2018	11/12/2018	0.000000	1,740.20	1,740.20	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		012653101	20181001S000100	1,499.000	ALBEMARLE CORP		10/1/2018	9/13/2018	10/1/2018	0.000000	502.17	502.17	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		015271109	20181015S000180	935.000	ALEXANDRIA REAL ESTATE EQUITIE		10/15/2018	9/27/2018	10/15/2018	0.000000	869.55	869.55	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		018802108	20181115S000150	12,500.000	ALLIANT ENERGY CORP		11/15/2018	10/30/2018	11/15/2018	0.000000	4,187.50	4,187.50	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		020002101	20181001S000090	4,065.000	ALLSTATE CORP/THE		10/1/2018	8/30/2018	10/1/2018	0.000000	1,869.90	1,869.90	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		02005N100	20181115S000170	13,386.000	ALLY FINANCIAL INC		11/15/2018	10/31/2018	11/15/2018	0.000000	2,007.90	2,007.90	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		023608102	20181231S000130	10,902.000	AMEREN CORP		12/31/2018	12/11/2018	12/31/2018	0.000000	5,178.45	5,178.45	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		025537101	20181210S000120	4,141.000	AMERICAN ELECTRIC POWER CO INC		12/10/2018	11/8/2018	12/10/2018	0.000000	2,774.47	2,774.47	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		025816109	20181109S000070	2,787.000	AMERICAN EXPRESS CO		11/9/2018	10/4/2018	11/9/2018	0.000000	1,086.93	1,086.93	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		026874784	20181226S000030	7,122.000	AMERICAN INTERNATIONAL GROUP I		12/26/2018	12/11/2018	12/26/2018	0.000000	2,279.04	2,279.04	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		030420103	20181204S000050	4,490.000	AMERICAN WATER WORKS CO INC		12/4/2018	11/8/2018	12/4/2018	0.000000	2,042.95	2,042.95	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		031100100	20181221S000070	4,728.000	AMETEK INC		12/21/2018	12/6/2018	12/21/2018	0.000000	661.92	661.92	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		032095101	20181010S000020	3,026.000	AMPHENOL CORP		10/10/2018	9/14/2018	10/10/2018	0.000000	695.98	695.98	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		032511107	20181226S000040	7,637.000	ANADARKO PETROLEUM CORP		12/26/2018	12/11/2018	12/26/2018	0.000000	2,291.10	2,291.10	0.00	



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KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		035710409	201810315000080	51,372.000	ANNALY CAPITAL MANAGEMENT INC		10/31/2018	9/27/2018	10/31/2018	0.000000	4,020.37	4,020.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		036752103	201812215000040	2,146.000	ANTHEM INC		12/21/2018	12/4/2018	12/21/2018	0.000000	1,609.50	1,609.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		037411105	201811215000070	9,516.000	APACHE CORP		11/21/2018	10/19/2018	11/21/2018	0.000000	2,379.00	2,379.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		039483102	201812145000170	8,592.000	ARCHER-DANIELS-MIDLAND CO		12/14/2018	11/21/2018	12/14/2018	0.000000	2,878.32	2,878.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		03965L100	201811265000030	8,766.000	ARCONIC INC		11/26/2018	11/1/2018	11/25/2018	0.000000	525.96	525.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		052800109	201812065000220	3,696.000	AUTOLIV INC		12/6/2018	11/20/2018	12/6/2018	0.000000	2,291.52	2,291.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		052800109	201812065000230	35.000	AUTOLIV INC		12/6/2018	11/20/2018	12/6/2018	0.000000	21.70	21.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		053484101	201810155000100	1,701.000	AVALONBAY COMMUNITIES INC		10/15/2018	9/27/2018	10/15/2018	0.000000	2,500.47	2,500.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		054937107	201812035000170	11,018.000	BB&T CORP		12/3/2018	11/8/2018	12/3/2018	0.000000	4,462.29	4,462.29	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		060505104	201812285000330	16,546.000	BANK OF AMERICA CORP		12/28/2018	12/6/2018	12/28/2018	0.000000	2,481.90	2,481.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		064058100	201811095000080	12,144.000	BANK OF NEW YORK MELLON CORPIT		11/9/2018	10/29/2018	11/9/2018	0.000000	3,400.32	3,400.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		071813109	201810015000040	5,782.000	BAXTER INTERNATIONAL INC		10/1/2018	8/30/2018	10/1/2018	0.000000	1,098.58	1,098.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		075887109	201812315000180	610.000	BECTON DICKINSON AND CO		12/31/2018	12/7/2018	12/31/2018	0.000000	469.70	469.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		086516101	201810095000100	5,256.000	BEST BUY CO INC		10/9/2018	9/17/2018	10/9/2018	0.000000	2,365.20	2,365.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		086516101	201812315000240	5,256.000	BEST BUY CO INC		12/31/2018	12/10/2018	12/31/2018	0.000000	2,365.20	2,365.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		09247X101	201812265000060	224.000	BLACKROCK INC		12/26/2018	12/6/2018	12/26/2018	0.000000	701.12	701.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		097023105	201812075000130	1,158.000	BOEING CO/HE		12/7/2018	11/8/2018	12/7/2018	0.000000	1,980.18	1,980.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		099724106	201812175000180	6,458.000	BORGWARNER INC		12/17/2018	11/30/2018	12/17/2018	0.000000	1,097.86	1,097.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		11133T103	201810035000020	3,015.000	BROADRIDGE FINANCIAL SOLUTIONS		10/3/2018	9/17/2018	10/3/2018	0.000000	1,462.28	1,462.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		115637209	201810015000080	8,027.000	BROWN-FORMAN CORP		10/1/2018	9/5/2018	10/1/2018	0.000000	1,268.27	1,268.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12503M108	201812145000210	1,067.000	CBOE GLOBAL MARKETS INC		12/14/2018	11/29/2018	12/14/2018	0.000000	330.77	330.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12508E101	201812285000210	1,753.000	CDK GLOBAL INC		12/28/2018	11/30/2018	12/28/2018	0.000000	262.95	262.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12514G108	201812105000030	2,654.000	CDW CORP/IDE		12/10/2018	11/23/2018	12/10/2018	0.000000	782.93	782.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12541W209	201812315000210	3,501.000	CH ROBINSON WORLDWIDE INC		12/31/2018	12/14/2018	12/31/2018	0.000000	1,750.50	1,750.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		125581801	201811275000050	5,711.000	CIT GROUP INC		11/27/2018	11/9/2018	11/27/2018	0.000000	1,427.75	1,427.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12572Q105	201812275000110	4,927.000	CME GROUP INC		12/27/2018	12/7/2018	12/27/2018	0.000000	3,448.90	3,448.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		125896100	201811305000180	13,184.000	CMS ENERGY CORP		11/30/2018	11/1/2018	11/30/2018	0.000000	4,713.28	4,713.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		126408103	201812145000150	2,535.000	CSX CORP		12/14/2018	11/29/2018	12/14/2018	0.000000	557.70	557.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		126650100	201811015000090	1,691.000	CVS HEALTH CORP		11/1/2018	10/23/2018	11/1/2018	0.000000	845.50	845.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		127097103	201811165000070	7,963.000	CABOT OIL & GAS CORP		11/16/2018	11/6/2018	11/16/2018	0.000000	557.41	557.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		134429109	201810295000020	5,060.000	CAMPBELL SOUP CO		10/29/2018	10/11/2018	10/29/2018	0.000000	1,771.00	1,771.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		14040H105	201811235000060	2,337.000	CAPITAL ONE FINANCIAL CORP		11/23/2018	11/8/2018	11/23/2018	0.000000	934.80	934.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		143658300	201812145000270	5,844.000	CARNIVAL CORP		12/14/2018	11/21/2018	12/14/2018	0.000000	2,922.00	2,922.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		149123101	201811205000130	713.000	CATERPILLAR INC		11/20/2018	10/19/2018	11/20/2018	0.000000	613.18	613.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		150870103	201811085000210	3,276.000	CELANESE CORP		11/8/2018	10/26/2018	11/8/2018	0.000000	1,769.04	1,769.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		15189T107	201812135000130	12,972.000	CENTERPOINT ENERGY INC		12/13/2018	11/14/2018	12/13/2018	0.000000	3,599.73	3,599.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		166764100	201812105000150	6,803.000	CHEVRON CORP		12/10/2018	11/15/2018	12/10/2018	0.000000	7,619.36	7,619.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		171340102	201812035000200	2,507.000	CHURCH & DWIGHT CO INC		12/3/2018	11/14/2018	12/3/2018	0.000000	545.27	545.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		171340102	201812035000210	28.000	CHURCH & DWIGHT CO INC		12/3/2018	11/14/2018	12/3/2018	0.000000	6.09	6.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		171798101	201811305000200	2,075.000	CIMAREX ENERGY CO		11/30/2018	11/14/2018	11/30/2018	0.000000	373.50	373.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		172062101	201810155000080	4,126.000	CINCINNATI FINANCIAL CORP		10/15/2018	9/18/2018	10/15/2018	0.000000	2,186.78	2,186.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		17275R102	201810245000040	8,084.000	CISCO SYSTEMS INC		10/24/2018	10/4/2018	10/24/2018	0.000000	2,667.72	2,667.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		172908105	201812075000110	1,830.000	CINTAS CORP		12/7/2018	11/8/2018	12/7/2018	0.000000	3,751.50	3,751.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		172967424	201811215000100	3,397.000	CITIGROUP INC		11/21/2018	11/2/2018	11/21/2018	0.000000	1,528.65	1,528.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		174610105	201811145000130	17,045.000	CITIZENS FINANCIAL GROUP INC		11/14/2018	10/30/2018	11/14/2018	0.000000	4,602.15	4,602.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		177376100	201812215000020	3,007.000	CITRIX SYSTEMS INC		12/21/2018	12/6/2018	12/21/2018	0.000000	1,052.45	1,052.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		189054109	201811165000040	1,567.000	CLOROX CO/HE		11/16/2018	10/30/2018	11/16/2018	0.000000	1,504.32	1,504.32	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		189054109	201811165000080	1,408.000	CLOROX CO/THE		11/16/2018	10/30/2018	11/16/2018	0.000000	1,351.68	1,351.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		191216100	201810015000030	3,279.000	COCA-COLA CO/THE		10/1/2018	9/13/2018	10/1/2018	0.000000	1,278.81	1,278.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		191216100	201812145000220	3,279.000	COCA-COLA CO/THE		12/14/2018	11/29/2018	12/14/2018	0.000000	1,278.81	1,278.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		192446102	201811305000220	11,367.000	COGNIZANT TECHNOLOGY SOLUTIONS		11/30/2018	11/19/2018	11/30/2018	0.000000	2,273.40	2,273.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		194162103	201811155000280	2,969.000	COLGATE-PALMOLIVE CO		11/15/2018	10/18/2018	11/15/2018	0.000000	1,246.98	1,246.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		20030N101	201810245000030	7,892.000	COMCAST CORP		10/24/2018	10/2/2018	10/24/2018	0.000000	1,499.48	1,499.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		200340107	201810015000180	6,690.000	COMERICA INC		10/1/2018	9/13/2018	10/1/2018	0.000000	4,014.00	4,014.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		205987102	201811305000160	7,188.000	CONAGRA BRANDS INC		11/30/2018	11/30/2018	11/30/2018	0.000000	1,527.45	1,527.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		20825C104	201812035000040	9,127.000	CONOCOPHILLIPS		12/3/2018	10/12/2018	12/3/2018	0.000000	2,783.74	2,783.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		209115104	201812175000100	6,907.000	CONSOLIDATED EDISON INC		12/17/2018	11/13/2018	12/17/2018	0.000000	4,938.51	4,938.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		21036P108	201811205000120	2,412.000	CONSTELLATION BRANDS INC		11/20/2018	11/5/2018	11/20/2018	0.000000	1,784.88	1,784.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		219350105	201812145000180	9,131.000	CORNING INC		11/20/2018	11/15/2018	12/14/2018	0.000000	1,643.58	1,643.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		22160K105	201811235000070	630.000	COSTCO WHOLESALE CORP		11/23/2018	11/8/2018	11/23/2018	0.000000	359.10	359.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		222070203	201812145000260	13,922.000	COTY INC		12/14/2018	11/29/2018	12/14/2018	0.000000	1,740.25	1,740.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		231021106	201812035000020	868.000	CUMMINS INC		12/3/2018	11/14/2018	12/3/2018	0.000000	989.52	989.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		23331A109	201812105000110	10,820.000	DR HORTON INC		12/10/2018	11/23/2018	12/10/2018	0.000000	1,623.00	1,623.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		233331107	201810155000010	5,509.000	DTE ENERGY CO		10/15/2018	9/14/2018	10/15/2018	0.000000	4,861.69	4,861.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		23355L106	201810165000040	2,685.000	DXC TECHNOLOGY CO		10/16/2018	9/4/2018	10/16/2018	0.000000	510.15	510.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		235851102	201810265000050	3,643.000	DANAHER CORP		10/26/2018	9/27/2018	10/26/2018	0.000000	582.88	582.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		237194105	201811015000080	3,842.000	DARDEN RESTAURANTS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	2,881.50	2,881.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		247361702	201811265000040	5,138.000	DELTA AIR LINES INC		11/28/2018	11/6/2018	11/28/2018	0.000000	1,798.30	1,798.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		24906P109	201810125000050	7,767.000	DENTSPLY SIRONA INC		10/12/2018	9/27/2018	10/12/2018	0.000000	679.61	679.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		256677105	201810235000040	2,427.000	DOLLAR GENERAL CORP		10/23/2018	10/5/2018	10/23/2018	0.000000	703.83	703.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		260003108	201812175000150	5,541.000	DOVER CORP		12/17/2018	11/29/2018	12/17/2018	0.000000	2,659.68	2,659.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		26078J100	201812145000020	2,560.000	DOWDUPONT INC		12/14/2018	11/29/2018	12/14/2018	0.000000	972.80	972.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		264411505	201811305000190	11,408.000	DUKE REALTY CORP		11/30/2018	11/14/2018	11/30/2018	0.000000	2,452.72	2,452.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		26441C204	201812175000160	4,706.000	DUKE ENERGY CORP		12/17/2018	11/15/2018	12/17/2018	0.000000	4,364.82	4,364.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		26875P101	201810315000120	2,178.000	EOG RESOURCES INC		10/31/2018	10/16/2018	10/31/2018	0.000000	479.16	479.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		277432100	201810055000050	4,811.000	EASTMAN CHEMICAL CO		10/5/2018	9/13/2018	10/5/2018	0.000000	2,694.16	2,694.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		278965100	201810155000060	945.000	ECOLAB INC		10/15/2018	9/17/2018	10/15/2018	0.000000	387.45	387.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		281020107	201810315000140	5,810.000	EDISON INTERNATIONAL		10/31/2018	9/27/2018	10/31/2018	0.000000	3,515.05	3,515.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		291011104	201812105000040	4,149.000	EMERSON ELECTRIC CO		12/10/2018	11/15/2018	12/10/2018	0.000000	2,033.01	2,033.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		29364G103	201812035000180	6,366.000	ENERGY CORP		12/3/2018	11/7/2018	12/3/2018	0.000000	5,793.06	5,793.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		29476L107	201810125000100	4,255.000	EQUITY RESIDENTIAL		10/12/2018	9/21/2018	10/12/2018	0.000000	2,297.70	2,297.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		297178105	201810125000110	1,498.000	ESSEX PROPERTY TRUST INC		10/12/2018	9/27/2018	10/12/2018	0.000000	2,786.28	2,786.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30034W106	201812205000060	7,163.000	EVERGY INC		12/20/2018	11/28/2018	12/20/2018	0.000000	3,402.43	3,402.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30040W108	201812315000160	7,922.000	EVERSOURCE ENERGY		12/31/2018	12/17/2018	12/31/2018	0.000000	4,000.61	4,000.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30161N101	201812105000130	16,483.000	EXELON CORP		12/10/2018	11/14/2018	12/10/2018	0.000000	5,686.64	5,686.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30212P303	201812065000250	415.000	EXPEDIA GROUP INC		12/6/2018	11/14/2018	12/6/2018	0.000000	132.80	132.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30212P303	201812065000260	400.000	EXPEDIA GROUP INC		12/6/2018	11/14/2018	12/6/2018	0.000000	128.00	128.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		302130109	201812175000190	4,976.000	EXPEDITORS INTERNATIONAL OF WA		12/17/2018	11/30/2018	12/17/2018	0.000000	2,239.20	2,239.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30231G102	201812105000180	5,069.000	EXXON MOBIL CORP		12/10/2018	11/9/2018	12/10/2018	0.000000	4,156.58	4,156.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		311900104	201811215000060	2,004.000	FASTENAL CO		11/21/2018	10/23/2018	11/21/2018	0.000000	801.60	801.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		31428X106	201810015000120	1,453.000	FEDEX CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	944.45	944.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		31620M106	201812285000300	2,525.000	FIDELITY NATIONAL INFORMATION		12/28/2018	12/13/2018	12/28/2018	0.000000	808.00	808.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		31620R303	201812285000290	10,142.000	FIDELITY NATIONAL FINANCIAL IN		12/28/2018	12/13/2018	12/28/2018	0.000000	3,042.60	3,042.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		316773100	201810155000130	22,349.000	FIFTH THIRD BANCORP		10/15/2018	9/27/2018	10/15/2018	0.000000	4,022.82	4,022.82	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		337932107	201812035000030	22,241.000	FIRSTENERGY CORP		12/3/2018	11/5/2018	12/1/2018	0.000000	8,006.76	8,006.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		345370860	201812035000120	10,734.000	FORD MOTOR CO		12/3/2018	10/22/2018	12/3/2018	0.000000	1,610.10	1,610.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		34959J108	201812285000240	4,797.000	FORTIVE CORP		12/28/2018	11/29/2018	12/28/2018	0.000000	335.79	335.79	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		34964C106	201812195000030	2,930.000	FORTUNE BRANDS HOME & SECURITY		12/19/2018	11/29/2018	12/19/2018	0.000000	586.00	586.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		354613101	201810125000060	5,625.000	FRANKLIN RESOURCES INC		10/12/2018	9/27/2018	10/12/2018	0.000000	1,293.75	1,293.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		35671D857	201811015000070	22,515.000	FREEPORT-MCMORAN INC		11/1/2018	10/12/2018	11/1/2018	0.000000	1,125.75	1,125.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		363576109	201812215000010	4,419.000	ARTHUR J GALLAGHER & CO		12/21/2018	12/6/2018	12/21/2018	0.000000	1,811.79	1,811.79	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		369550108	201811095000060	2,116.000	GENERAL DYNAMICS CORP		11/9/2018	10/4/2018	11/9/2018	0.000000	1,967.88	1,967.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		370334104	201811015000130	2,767.000	GENERAL MILLS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	1,355.83	1,355.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		37045V100	201812205000030	10,578.000	GENERAL MOTORS CO		12/20/2018	12/6/2018	12/20/2018	0.000000	4,019.64	4,019.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		372460105	201810015000160	2,369.000	GENUINE PARTS CO		10/1/2018	9/5/2018	10/1/2018	0.000000	1,705.68	1,705.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		38141G104	201812285000280	1,158.000	GOLDMAN SACHS GROUP INC/THE		12/28/2018	11/29/2018	12/28/2018	0.000000	926.40	926.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		384802104	201812035000190	1,272.000	WW GRAINGER INC		12/3/2018	11/8/2018	12/1/2018	0.000000	1,729.92	1,729.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		40414L109	201811205000110	9,648.000	HCP INC		11/20/2018	11/2/2018	11/20/2018	0.000000	3,569.76	3,569.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		40434L105	201810035000010	5,882.000	HP INC		10/3/2018	9/11/2018	10/3/2018	0.000000	819.36	819.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		413875105	201812075000160	4,179.000	HARRIS CORP		12/7/2018	11/21/2018	12/7/2018	0.000000	2,862.62	2,862.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		416515104	201810015000070	8,785.000	HARTFORD FINANCIAL SERVICES GR		10/1/2018	8/31/2018	10/1/2018	0.000000	2,635.50	2,635.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		418056107	201811155000160	2,719.000	HASBRO INC		11/15/2018	10/31/2018	11/15/2018	0.000000	1,712.97	1,712.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		427866108	201812145000250	3,121.000	HERSHEY CO/THE		12/14/2018	11/20/2018	12/14/2018	0.000000	2,253.36	2,253.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		42809H107	201812315000220	6,289.000	HESS CORP		12/31/2018	12/14/2018	12/31/2018	0.000000	1,572.25	1,572.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		42824C109	201810035000030	26,526.000	HEWLETT PACKARD ENTERPRISE CO		10/3/2018	9/11/2018	10/3/2018	0.000000	3,209.18	3,209.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		43300A203	201812285000270	4,334.000	HILTON WORLDWIDE HOLDINGS INC		12/28/2018	11/8/2018	12/28/2018	0.000000	650.10	650.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		437076102	201812135000170	1,340.000	HOME DEPOT INC/THE		12/13/2018	11/28/2018	12/13/2018	0.000000	1,380.20	1,380.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		438516106	201812075000140	1,725.000	HONEYWELL INTERNATIONAL INC		12/7/2018	11/15/2018	12/7/2018	0.000000	1,414.50	1,414.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		440452100	201811155000180	8,266.000	HORMEL FOODS CORP		11/15/2018	10/19/2018	11/15/2018	0.000000	1,549.88	1,549.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		44107P104	201810155000160	16,343.000	HOST HOTELS & RESORTS INC		10/15/2018	9/27/2018	10/15/2018	0.000000	3,268.60	3,268.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		444859102	201810265000030	2,160.000	HUMANA INC		10/26/2018	9/27/2018	10/26/2018	0.000000	1,080.00	1,080.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		445568107	201811165000060	3,227.000	JB HUNT TRANSPORT SERVICES INC		11/16/2018	11/8/2018	11/16/2018	0.000000	774.48	774.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		446413106	201812145000240	1,005.000	HUNTINGTON INGALLS INDUSTRIES		12/14/2018	11/29/2018	12/14/2018	0.000000	864.30	864.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		452308109	201810095000090	818.000	ILLINOIS TOOL WORKS INC		10/9/2018	9/27/2018	10/9/2018	0.000000	818.00	818.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		457187102	201810255000010	2,553.000	INGREDION INC		10/25/2018	9/28/2018	10/25/2018	0.000000	1,595.63	1,595.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		458140100	201812035000080	4,458.000	INTEL CORP		12/3/2018	11/6/2018	12/1/2018	0.000000	1,337.40	1,337.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		45866F104	201812315000120	4,791.000	INTERCONTINENTAL EXCHANGE INC		12/31/2018	12/13/2018	12/31/2018	0.000000	1,149.84	1,149.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		459200101	201812105000090	845.000	INTERNATIONAL BUSINESS MACHINE		12/10/2018	11/8/2018	12/10/2018	0.000000	1,326.65	1,326.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		459506101	201810085000070	2,069.000	INTERNATIONAL FLAVORS & FRAGRA		10/8/2018	9/21/2018	10/8/2018	0.000000	1,510.37	1,510.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		460590100	201812175000170	5,780.000	INTERPUBLIC GROUP OF COS INC/T		12/17/2018	11/30/2018	12/17/2018	0.000000	1,213.80	1,213.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		461202103	201810185000050	1,231.000	INTUIT INC		10/18/2018	10/9/2018	10/18/2018	0.000000	578.57	578.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		46625H100	201810315000150	7,092.000	JPMORGAN CHASE & CO		10/31/2018	10/4/2018	10/31/2018	0.000000	5,673.60	5,673.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		478160104	201812115000080	1,144.000	JOHNSON & JOHNSON		12/11/2018	11/26/2018	12/11/2018	0.000000	1,029.60	1,029.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		48203R104	201812265000010	9,357.000	JUNIPER NETWORKS INC		12/26/2018	12/4/2018	12/26/2018	0.000000	1,684.26	1,684.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		482480100	201812045000070	1,475.000	KLA-TENCOR CORP		12/4/2018	11/15/2018	12/4/2018	0.000000	1,106.25	1,106.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		485170302	201810035000040	5,118.000	KANSAS CITY SOUTHERN		10/3/2018	9/7/2018	10/3/2018	0.000000	1,842.48	1,842.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		487836108	201812175000080	2,764.000	KELLOGG CO		12/17/2018	11/30/2018	12/17/2018	0.000000	1,547.84	1,547.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		49271V100	201810195000050	5,718.000	KEURIG DR PEPPER INC		10/19/2018	10/4/2018	10/19/2018	0.000000	857.70	857.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		494368103	201810025000020	1,185.000	KIMBERLY-CLARK CORP		10/2/2018	9/6/2018	10/2/2018	0.000000	1,185.00	1,185.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		494568101	201811155000230	8,430.000	KINDER MORGAN INC/IDE		11/15/2018	10/30/2018	11/15/2018	0.000000	1,686.00	1,686.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		500754106	201812145000010	4,251.000	KRAFT HEINZ CO/THE		12/14/2018	11/15/2018	12/14/2018	0.000000	2,656.88	2,656.88	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		501044101	201812035000070	9,471.000	KROGER CO/THE		12/3/2018	11/14/2018	12/1/2018	0.000000	1,325.94	1,325.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		502413107	201812175000140	1,625.000	L3 TECHNOLOGIES INC		12/17/2018	11/15/2018	12/17/2018	0.000000	1,300.00	1,300.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		512807108	201812265000020	1,004.000	LAM RESEARCH CORP		12/26/2018	12/4/2018	12/26/2018	0.000000	1,104.40	1,104.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		517834107	201812275000080	2,991.000	LAS VEGAS SANDS CORP		12/27/2018	12/17/2018	12/27/2018	0.000000	2,243.25	2,243.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		517834107	201812275000120	396.000	LAS VEGAS SANDS CORP		12/27/2018	12/17/2018	12/27/2018	0.000000	297.00	297.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		518439104	201812175000120	3,340.000	ESTEE LAUDER COS INC/THE		12/17/2018	11/29/2018	12/17/2018	0.000000	1,436.20	1,436.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		521865204	201812265000050	2,176.000	LEAR CORP		12/26/2018	12/6/2018	12/26/2018	0.000000	1,523.20	1,523.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		526057104	201811025000040	6,527.000	LENNAR CORP		11/2/2018	10/18/2018	11/2/2018	0.000000	261.08	261.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		532457108	201812105000100	2,829.000	ELI LILLY & CO		12/10/2018	11/14/2018	12/10/2018	0.000000	1,591.31	1,591.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		534187109	201811015000050	6,554.000	LINCOLN NATIONAL CORP		11/1/2018	10/9/2018	11/1/2018	0.000000	2,162.82	2,162.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		540424108	201812115000060	6,356.000	LOEWS CORP		12/11/2018	11/27/2018	12/11/2018	0.000000	397.25	397.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		55261F104	201812315000200	4,041.000	M&T BANK CORP		11/3/2018	11/30/2018	12/31/2018	0.000000	4,041.00	4,041.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		552953101	201812145000230	10,323.000	MGM RESORTS INTERNATIONAL		12/14/2018	12/7/2018	12/14/2018	0.000000	1,238.76	1,238.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		55354G100	201811305000210	2,289.000	MSCI INC		11/30/2018	11/15/2018	11/30/2018	0.000000	1,327.62	1,327.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		554382101	201812035000150	2,865.000	MACERICH CO/THE		12/3/2018	11/8/2018	12/3/2018	0.000000	2,148.75	2,148.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		55616P104	201810015000130	12,310.000	MACY'S INC		10/1/2018	9/13/2018	10/1/2018	0.000000	4,647.03	4,647.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		565849106	201812105000050	29,178.000	MARATHON OIL CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	1,458.90	1,458.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		56585A102	201812105000140	12,253.000	MARATHON PETROLEUM CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	5,636.38	5,636.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		571748102	201811155000020	3,265.000	MARSH & MCLENNAN COS INC		11/15/2018	10/10/2018	11/15/2018	0.000000	1,354.98	1,354.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		574599106	201811135000050	2,818.000	MASCO CORP		11/13/2018	10/11/2018	11/13/2018	0.000000	338.16	338.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		57636Q104	201811095000100	2,743.000	MASTERCARD INC		11/9/2018	10/5/2018	11/9/2018	0.000000	685.75	685.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		57772K101	201812135000160	8,736.000	MAXIM INTEGRATED PRODUCTS INC		12/13/2018	11/28/2018	12/13/2018	0.000000	4,018.56	4,018.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		579780206	201810235000050	1,164.000	MCCORMICK & CO INC/MD		10/23/2018	10/5/2018	10/23/2018	0.000000	605.28	605.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		580135101	201812175000130	1,409.000	MCDONALD'S CORP		12/17/2018	11/30/2018	12/17/2018	0.000000	1,634.44	1,634.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		58933Y105	201810055000060	4,044.000	MERCK & CO INC		10/5/2018	9/14/2018	10/5/2018	0.000000	1,941.12	1,941.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		59156R108	201812135000150	3,539.000	METLIFE INC		12/13/2018	11/5/2018	12/13/2018	0.000000	1,486.38	1,486.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		594918104	201812135000200	2,612.000	MICROSOFT CORP		12/13/2018	11/14/2018	12/13/2018	0.000000	1,201.52	1,201.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		59522J103	201810315000100	1,644.000	MID-AMERICA APARTMENT COMMUNIT		10/31/2018	10/12/2018	10/31/2018	0.000000	1,516.59	1,516.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		60871R209	201812175000110	3,240.000	MOLSON COORS BREWING CO		12/17/2018	11/29/2018	12/17/2018	0.000000	1,328.40	1,328.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		609207105	201810125000120	6,936.000	MONDELEZ INTERNATIONAL INC		10/12/2018	9/27/2018	10/12/2018	0.000000	1,803.36	1,803.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		615369105	201812125000020	700.000	MOODY S CORP		12/12/2018	11/20/2018	12/12/2018	0.000000	308.00	308.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		617446448	201811155000240	4,115.000	MORGAN STANLEY		11/15/2018	10/30/2018	11/15/2018	0.000000	1,234.50	1,234.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		61945C103	201812205000040	10,782.000	MOSAIC CO/THE		12/20/2018	12/6/2018	12/20/2018	0.000000	269.55	269.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		620076307	201810155000050	5,208.000	MOTOROLA SOLUTIONS INC		10/15/2018	9/13/2018	10/15/2018	0.000000	2,708.16	2,708.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		631103108	201812285000250	3,140.000	NASDAQ INC		12/28/2018	12/13/2018	12/28/2018	0.000000	1,381.60	1,381.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		637071101	201812215000060	7,225.000	NATIONAL OILWELL VARCO INC		12/21/2018	12/6/2018	12/21/2018	0.000000	361.25	361.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		64110D104	201810245000020	7,905.000	NETAPP INC		10/24/2018	10/4/2018	10/24/2018	0.000000	3,162.00	3,162.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		651639106	201812275000090	19,018.000	NEWMONT MINING CORP		12/27/2018	12/6/2018	12/27/2018	0.000000	2,662.52	2,662.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		65339F101	201812175000090	6,580.000	NEXTERA ENERGY INC		12/17/2018	11/29/2018	12/17/2018	0.000000	7,303.80	7,303.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		654106103	201810015000050	6,565.000	NIKE INC		10/1/2018	8/31/2018	10/1/2018	0.000000	1,313.00	1,313.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		65473P105	201811205000100	16,242.000	NISOURCE INC		11/20/2018	10/30/2018	11/20/2018	0.000000	3,167.19	3,167.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		655044105	201811195000050	11,885.000	NOBLE ENERGY INC		11/19/2018	11/2/2018	11/19/2018	0.000000	1,307.35	1,307.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		655844108	201812105000070	1,497.000	NORFOLK SOUTHERN CORP		12/10/2018	11/1/2018	12/10/2018	0.000000	1,197.60	1,197.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		666807102	201812195000040	1,106.000	NORTHROP GRUMMAN CORP		12/19/2018	11/30/2018	12/19/2018	0.000000	1,327.20	1,327.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		670346105	201811095000090	2,087.000	NUCOR CORP		11/9/2018	9/27/2018	11/9/2018	0.000000	793.06	793.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		67066G104	201812215000080	946.000	NVIDIA CORP		12/21/2018	11/29/2018	12/21/2018	0.000000	151.36	151.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		674599105	201810155000030	13,232.000	OCCIDENTAL PETROLEUM CORP		10/15/2018	9/7/2018	10/15/2018	0.000000	10,320.96	10,320.96	0.00



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KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693475105	201811055000030	6,018.000	PNC FINANCIAL SERVICES GROUP I		11/5/2018	10/16/2018	11/5/2018	0.000000	5,717.10	5,717.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693506107	20181212S000050	1,179.000	PPG INDUSTRIES INC		12/12/2018	11/8/2018	12/12/2018	0.000000	565.92	565.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693511106	20181001S000170	13,516.000	PPL CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	5,541.56	5,541.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693656100	20181221S000030	3,598.000	PVH CORP		12/21/2018	11/27/2018	12/21/2018	0.000000	134.93	134.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		695156109	20181015S000170	1,565.000	PACKAGING CORP OF AMERICA		10/15/2018	9/13/2018	10/15/2018	0.000000	1,236.35	1,236.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		704326107	20181115S000260	3,528.000	PAYCHEX INC		11/15/2018	10/31/2018	11/15/2018	0.000000	1,975.68	1,975.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		717081103	20181203S000050	6,825.000	PFIZER INC		12/3/2018	11/8/2018	12/3/2018	0.000000	2,320.50	2,320.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		718546104	20181203S000100	5,725.000	PHILLIPS 66		12/3/2018	11/16/2018	12/3/2018	0.000000	4,580.00	4,580.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		723484101	20181203S000090	5,411.000	PINNACLE WEST CAPITAL CORP		12/3/2018	10/31/2018	12/3/2018	0.000000	3,990.61	3,990.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74144T108	20181228S000260	1,935.000	T ROWE PRICE GROUP INC		12/28/2018	12/13/2018	12/28/2018	0.000000	1,354.50	1,354.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74251V102	20181228S000230	1,751.000	PRINCIPAL FINANCIAL GROUP INC		12/28/2018	11/30/2018	12/28/2018	0.000000	945.54	945.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		742718109	20181115S000250	2,720.000	PROCTER & GAMBLE CO/THE		11/15/2018	10/18/2018	11/15/2018	0.000000	1,950.78	1,950.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74340W103	20181231S000150	7,520.000	PROLOGIS INC		12/31/2018	12/17/2018	12/31/2018	0.000000	3,609.60	3,609.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		744320102	20181213S000180	1,127.000	PRUDENTIAL FINANCIAL INC		12/13/2018	11/23/2018	12/13/2018	0.000000	1,014.30	1,014.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		744573106	20181231S000190	9,450.000	PUBLIC SERVICE ENTERPRISE GROU		12/31/2018	12/6/2018	12/31/2018	0.000000	4,252.50	4,252.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74834L100	20181022S000020	3,161.000	QUEST DIAGNOSTICS INC		10/22/2018	10/4/2018	10/22/2018	0.000000	1,580.50	1,580.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		754730109	20181015S000150	2,527.000	RAYMOND JAMES FINANCIAL INC		10/15/2018	9/28/2018	10/15/2018	0.000000	758.10	758.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		755111507	20181108S000200	3,482.000	RAYTHEON CO		11/8/2018	10/9/2018	11/8/2018	0.000000	3,020.64	3,020.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		756109104	20181015S000120	3,343.000	REALTY INCOME CORP		10/15/2018	9/28/2018	10/15/2018	0.000000	737.13	737.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		756109104	20181115S000220	3,343.000	REALTY INCOME CORP		11/15/2018	10/31/2018	11/15/2018	0.000000	737.13	737.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		756109104	20181214S000120	3,243.000	REALTY INCOME CORP		12/14/2018	11/30/2018	12/14/2018	0.000000	715.08	715.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		756109104	20181214S000160	100.000	REALTY INCOME CORP		12/14/2018	11/30/2018	12/14/2018	0.000000	22.05	22.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		7591EP100	20181001S000110	42,386.000	REGIONS FINANCIAL CORP		10/1/2018	9/6/2018	10/1/2018	0.000000	5,934.04	5,934.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		760759100	20181015S000020	5,084.000	REPUBLIC SERVICES INC		10/15/2018	9/28/2018	10/15/2018	0.000000	1,906.50	1,906.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		761152107	20181213S000140	4,777.000	RESMED INC		12/13/2018	11/7/2018	12/13/2018	0.000000	1,767.49	1,767.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		773903109	20181210S000020	644.000	ROCKWELL AUTOMATION INC		12/10/2018	11/8/2018	12/10/2018	0.000000	624.68	624.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		774341101	20181210S000160	1,673.000	ROCKWELL COLLINS INC		12/10/2018	11/15/2018	12/10/2018	0.000000	552.09	552.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		776696106	20181022S000040	1,437.000	ROPER TECHNOLOGIES INC		10/22/2018	10/4/2018	10/22/2018	0.000000	592.76	592.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		778296103	20181228S000310	5,024.000	ROSS STORES INC		12/28/2018	12/6/2018	12/28/2018	0.000000	1,130.40	1,130.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		78409V104	20181212S000030	1,740.000	S&P GLOBAL INC		12/12/2018	11/27/2018	12/12/2018	0.000000	870.00	870.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		78440X101	20181015S000090	2,763.000	SL GREEN REALTY CORP		10/15/2018	9/27/2018	10/15/2018	0.000000	2,244.94	2,244.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		81211K100	20181221S000050	3,164.000	SEALED AIR CORP		12/21/2018	12/6/2018	12/21/2018	0.000000	506.24	506.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		816851109	20181015S000140	5,321.000	SEMPRA ENERGY		10/15/2018	9/20/2018	10/15/2018	0.000000	4,762.30	4,762.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		82968B103	20181130S000170	53,637.000	SIRIUS XM HOLDINGS INC		11/30/2018	11/8/2018	11/30/2018	0.000000	649.01	649.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		83088M102	20181218S000040	2,740.000	SKYWORKS SOLUTIONS INC		12/18/2018	11/26/2018	12/18/2018	0.000000	1,041.20	1,041.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		832696405	20181203S000130	2,691.000	JM SMUCKER CO/THE		12/3/2018	11/15/2018	12/3/2018	0.000000	2,287.35	2,287.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		833034101	20181210S000170	1,762.000	SNAP-ON INC		12/10/2018	11/19/2018	12/10/2018	0.000000	1,673.90	1,673.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		842587107	20181206S000270	18,458.000	SOUTHERN CO/THE		12/6/2018	11/16/2018	12/6/2018	0.000000	11,074.80	11,074.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		854502101	20181218S000030	1,767.000	STANLEY BLACK & DECKER INC		12/18/2018	11/29/2018	12/18/2018	0.000000	1,166.22	1,166.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		855244109	20181130S000240	3,479.000	STARBUCKS CORP		11/30/2018	11/14/2018	11/30/2018	0.000000	1,252.44	1,252.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		857477103	20181015S000070	3,773.000	STATE STREET CORP		10/15/2018	9/28/2018	10/15/2018	0.000000	1,773.31	1,773.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		858119100	20181012S000070	8,633.000	STEEL DYNAMICS INC		10/12/2018	9/27/2018	10/12/2018	0.000000	1,618.69	1,618.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		863667101	20181031S000090	1,441.000	STRYKER CORP		10/31/2018	9/27/2018	10/31/2018	0.000000	677.27	677.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		867914103	20181217S000220	5,954.000	SUNTRUST BANKS INC		12/17/2018	11/29/2018	12/17/2018	0.000000	2,977.00	2,977.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		871829107	20181026S000040	2,271.000	SYSCO CORP		10/26/2018	10/4/2018	10/26/2018	0.000000	817.56	817.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		872540109	20181206S000240	4,664.000	TJX COS INC/THE		12/6/2018	11/14/2018	12/6/2018	0.000000	897.78	897.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		876030107	20181001S000140	6,923.000	TAPESTRY INC		10/1/2018	9/6/2018	10/1/2018	0.000000	2,336.51	2,336.51	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		876030107	201812315000170	6,923.000	TAPESTRY INC		12/31/2018	12/6/2018	12/31/2018	0.000000	2,336.51	2,336.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		87612E106	20181210S000080	8,231.000	TARGET CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	5,267.84	5,267.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		87612G101	20181115S000270	6,871.000	TARGA RESOURCES CORP		11/15/2018	10/30/2018	11/15/2018	0.000000	6,252.61	6,252.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		882508104	20181119S000060	3,326.000	TEXAS INSTRUMENTS INC		11/19/2018	10/30/2018	11/19/2018	0.000000	2,561.02	2,561.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		883203101	20181001S000020	5,350.000	TEXTRON INC		10/1/2018	9/13/2018	10/1/2018	0.000000	107.00	107.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		883556102	20181015S000040	1,711.000	THERMO FISHER SCIENTIFIC INC		10/15/2018	9/14/2018	10/15/2018	0.000000	290.87	290.87	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		88579Y101	20181212S000080	603.000	3M CO		12/12/2018	11/21/2018	12/12/2018	0.000000	820.08	820.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		886547108	20181010S000030	4,784.000	TIFFANY & CO		10/10/2018	9/19/2018	10/10/2018	0.000000	2,631.20	2,631.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		891027104	20181015S000060	3,783.000	TORCHMARK CORP		11/1/2018	10/4/2018	11/1/2018	0.000000	605.28	605.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		891906109	20181001S000150	4,339.000	TOTAL SYSTEM SERVICES INC		10/1/2018	9/19/2018	10/1/2018	0.000000	564.07	564.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		892356106	20181211S000070	2,776.000	TRACTOR SUPPLY CO		11/11/2018	11/23/2018	12/11/2018	0.000000	860.56	860.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		89417E109	20181231S000140	1,885.000	TRAVELERS COS INC/THE		12/31/2018	12/7/2018	12/31/2018	0.000000	1,451.45	1,451.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		90130A101	20181017S000020	5,500.000	TWENTY-FIRST CENTURY FOX INC		10/17/2018	9/11/2018	10/17/2018	0.000000	990.00	990.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		902494103	20181214S000130	9,174.000	TYSON FOODS INC		12/14/2018	11/29/2018	12/14/2018	0.000000	3,440.25	3,440.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		902653104	20181031S000110	5,290.000	UDR INC		10/31/2018	10/9/2018	10/31/2018	0.000000	1,706.03	1,706.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		902973304	20181015S000110	7,209.000	US BANCORP		10/15/2018	9/27/2018	10/15/2018	0.000000	2,667.33	2,667.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		907818108	20181226S0000320	2,249.000	UNION PACIFIC CORP		12/28/2018	11/29/2018	12/28/2018	0.000000	1,799.20	1,799.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		913017109	20181210S000060	1,192.000	UNITED TECHNOLOGIES CORP		12/10/2018	11/15/2018	12/10/2018	0.000000	876.12	876.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		91324P102	20181213S000190	1,250.000	UNITEDHEALTH GROUP INC		12/13/2018	11/30/2018	12/13/2018	0.000000	1,125.00	1,125.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		913903100	20181217S000210	3,024.000	UNIVERSAL HEALTH SERVICES INC		12/17/2018	11/30/2018	12/17/2018	0.000000	302.40	302.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		91529Y106	20181116S000050	6,463.000	UNUM GROUP		11/16/2018	10/26/2018	11/16/2018	0.000000	1,680.38	1,680.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		918204108	20181220S000050	5,135.000	VF CORP		12/20/2018	12/7/2018	12/20/2018	0.000000	2,618.85	2,618.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		91913Y100	20181212S000070	4,571.000	VALERO ENERGY CORP		12/12/2018	11/19/2018	12/12/2018	0.000000	3,656.80	3,656.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92276F100	20181012S000080	3,403.000	VENTAS INC		10/12/2018	9/28/2018	10/12/2018	0.000000	2,688.37	2,688.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92343V104	20181101S000100	2,994.000	VERIZON COMMUNICATIONS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	1,803.89	1,803.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92553P201	20181001S000060	9,733.000	VIACOM INC		10/1/2018	9/14/2018	10/1/2018	0.000000	1,946.60	1,946.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92826C839	20181204S000080	1,228.000	VISA INC		12/4/2018	11/15/2018	12/4/2018	0.000000	307.00	307.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92826C839	20181204S000090	796.000	VISA INC		12/4/2018	11/15/2018	12/4/2018	0.000000	199.00	199.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92939U106	20181203S000060	11,914.000	WEC ENERGY GROUP INC		12/3/2018	11/13/2018	12/1/2018	0.000000	6,582.49	6,582.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		931427108	20181212S000040	5,026.000	WALGREENS BOOTS ALLIANCE INC		12/12/2018	11/8/2018	12/12/2018	0.000000	2,211.44	2,211.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		94106L109	20181214S000190	3,204.000	WASTE MANAGEMENT INC		12/14/2018	11/29/2018	12/14/2018	0.000000	1,489.86	1,489.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		95040Q104	20181121S000090	4,825.000	WELLTOWER INC		11/21/2018	11/8/2018	11/21/2018	0.000000	4,197.75	4,197.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		959802109	20181231S000230	5,067.000	WESTERN UNION CO/THE		12/31/2018	12/14/2018	12/31/2018	0.000000	962.73	962.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		96145D105	20181119S000070	5,180.000	WESTROCK CO		11/19/2018	11/8/2018	11/19/2018	0.000000	2,356.90	2,356.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		963320106	20181217S000070	1,337.000	WHIRLPOOL CORP		12/17/2018	11/15/2018	12/15/2018	0.000000	1,537.55	1,537.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98310W108	20181228S000220	1,817.000	WYNDHAM DESTINATIONS INC		12/28/2018	12/13/2018	12/28/2018	0.000000	744.97	744.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		983134107	20181130S000230	1,993.000	WYNN RESORTS LTD		11/30/2018	11/20/2018	11/30/2018	0.000000	1,494.75	1,494.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98389B100	20181022S000030	11,282.000	XCEL ENERGY INC		10/22/2018	9/13/2018	10/20/2018	0.000000	4,287.16	4,287.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		983919101	20181204S000060	2,569.000	XILINX INC		12/4/2018	11/9/2018	12/4/2018	0.000000	924.84	924.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98419M100	20181207S000150	4,828.000	XYLEM INC/NY		12/7/2018	10/31/2018	12/7/2018	0.000000	1,013.88	1,013.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		988498101	20181207S000120	3,183.000	YUM! BRANDS INC		12/7/2018	11/23/2018	12/7/2018	0.000000	1,145.88	1,145.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98956P102	20181031S000130	1,768.000	ZIMMER BIOMET HOLDINGS INC		10/31/2018	9/27/2018	10/31/2018	0.000000	424.32	424.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		989701107	20181121S000110	7,644.000	ZIONS BANCORP NA		11/21/2018	11/13/2018	11/21/2018	0.000000	2,293.20	2,293.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98978V103	20181203S000140	3,155.000	ZOETIS INC		12/3/2018	11/19/2018	12/3/2018	0.000000	397.53	397.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G0177J108	20181217S000230	916.000	ALLERGAN PLC		12/14/2018	11/9/2018	12/14/2018	0.000000	659.52	659.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G02602103	20181019S000040	4,824.000	AMDOCS LTD		10/19/2018	9/27/2018	10/19/2018	0.000000	1,206.00	1,206.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G0408V102	20181115S000190	1,806.000	AON PLC		11/15/2018	10/31/2018	11/15/2018	0.000000	722.40	722.40	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		G1151C101	20181115S000320	1,597.000	ACCENTURE PLC		11/15/2018	10/17/2018	11/15/2018	0.000000	2,331.62	2,331.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16249107	20181003A000060	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	363.21	363.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DVC		G16249107	20181003A000060	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-363.21	-363.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16249107	20181003A000110	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	279.52	279.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DVC		G16249107	20181003A000110	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-279.52	-279.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16249107	20181003S000070	2,108.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	18.10	18.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DVC		G16249107	20181003S000070	-2,108.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-18.10	-18.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16962105	20181203S000010	5,764.000	BUNGE LTD		12/3/2018	11/16/2018	12/3/2018	0.000000	2,882.00	2,882.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G29183103	20181116S000110	3,731.000	EATON CORP PLC		11/16/2018	11/1/2018	11/16/2018	0.000000	2,462.46	2,462.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G3223R108	20181212S000060	1,718.000	EVEREST RE GROUP LTD		12/12/2018	11/27/2018	12/12/2018	0.000000	2,405.20	2,405.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G47791101	20181001S000220	3,152.000	INGERSOLL-RAND PLC		9/28/2018	9/6/2018	9/28/2018	0.000000	1,670.56	1,670.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G47791101	20181231S0004180	3,152.000	INGERSOLL-RAND PLC		12/31/2018	12/6/2018	12/31/2018	0.000000	1,670.56	1,670.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G4918T108	20181203S000160	3,232.000	INVESCO LTD		12/3/2018	11/9/2018	12/3/2018	0.000000	969.60	969.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G51502105	20181012S000150	2,637.000	JOHNSON CONTROLS INTERNATIONAL		10/12/2018	9/21/2018	10/12/2018	0.000000	685.62	685.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G51502105	20181012S000150	1,869.000	JOHNSON CONTROLS INTERNATIONAL		10/12/2018	9/21/2018	10/12/2018	0.000000	485.94	485.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G5494J103	20181227S000100	1,594.000	LINDE PLC		12/27/2018	12/17/2018	12/27/2018	0.000000	1,315.05	1,315.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G5960L103	20181019S000080	4,126.000	MEDTRONIC PLC		10/19/2018	9/27/2018	10/19/2018	0.000000	2,063.00	2,063.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G6095L109	20181121S000140	1,347.000	APTIV PLC		11/21/2018	11/6/2018	11/21/2018	0.000000	296.03	296.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G6518L108	20181206S000280	3,828.000	NIELSEN HOLDINGS PLC		12/5/2018	11/20/2018	12/5/2018	0.000000	1,339.80	1,339.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G7945M107	20181004S000110	5,879.000	SEAGATE TECHNOLOGY PLC		10/3/2018	9/18/2018	10/3/2018	0.000000	3,703.77	3,703.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G7500T104	20181102S000050	4,061.000	PENTAIR PLC		11/2/2018	10/18/2018	11/2/2018	0.000000	710.68	710.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G96629103	20181015S0000340	2,280.000	WILLIS TOWERS WATSON PLC		10/15/2018	9/27/2018	10/15/2018	0.000000	1,368.00	1,368.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G97822103	20181218S000070	3,803.000	PERRIGO CO PLC		12/18/2018	11/29/2018	12/18/2018	0.000000	722.57	722.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		H1467J104	20181012S000090	1,960.000	CHUBB LTD		10/12/2018	9/20/2018	10/12/2018	0.000000	1,430.80	1,430.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		H84999104	20181207S000170	3,847.000	TE CONNECTIVITY LTD		12/7/2018	11/21/2018	12/7/2018	0.000000	1,692.68	1,692.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		N53745100	20181217S000200	1,290.000	LYONDELLBASELL INDUSTRIES NV		12/17/2018	12/7/2018	12/17/2018	0.000000	1,290.00	1,290.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		V7780T103	20181011S000030	4,830.000	ROYAL CARIBBEAN CRUISES LTD		10/11/2018	9/20/2018	10/11/2018	0.000000	3,381.00	3,381.00	0.00
INTEREST						0.000							1,830.54	1,830.54	0.00
U.S. DOLLAR						0.000							1,830.54	1,830.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IT		996085619	20181002S000030	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/2/2018	10/2/2018	10/1/2018	0.000000	755.23	755.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IT		996085619	20181102S000060	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/2/2018	11/2/2018	11/1/2018	0.000000	672.73	672.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IT		996085619	20181204S000100	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/4/2018	12/4/2018	12/1/2018	0.000000	394.39	394.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181001S000190	0.000	CR INTEREST-ACCOUNT 9567728400		10/1/2018	9/28/2018	9/28/2018	0.000000	6.62	6.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181001S000200	0.000	DR INTEREST-ACCOUNT 9567728400		10/1/2018	9/28/2018	9/28/2018	0.000000	-20.92	-20.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181101S000140	0.000	CR INTEREST-ACCOUNT 9567728400		11/1/2018	10/31/2018	10/31/2018	0.000000	0.42	0.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181203S000220	0.000	CR INTEREST-ACCOUNT 9567728400		12/1/2018	11/30/2018	11/30/2018	0.000000	22.07	22.07	0.00
INTEREST ACCRUAL						0.000							0.00	2.62	0.00
U.S. DOLLAR						0.000							0.00	2.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IA		996085619	20181002A000040	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/30/2018	9/30/2018	10/1/2018	0.000000	0.00	1.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IA		996085619	20181102A000070	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/31/2018	10/31/2018	11/1/2018	0.000000	0.00	0.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	IA		996085619	20181204A000110	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/30/2018	11/30/2018	12/1/2018	0.000000	0.00	0.31	0.00
MANUAL JOURNAL ENTRIES						0.000							0.00	0.00	0.00
U.S. DOLLAR						0.000							0.00	0.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000120	0.000	REVERSE SEPT BNY SL REBATES GL ACC.		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-9,437.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000150	0.000	OCT BNY SL REBATES GL ACCT (71042C)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	11,996.50	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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			20181217A000260	0.000	REVERSE OCT BNY SL REBATES GL ACC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-11,996.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000310	0.000	NOV BNY SL REBATES GL ACCT (71042C)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	10,090.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190115A000260	0.000	REVERSE NOV BNY SL REBATES GL ACC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-10,090.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190117A000070	0.000	DEC BNY SL REBATES GL ACCT (71042C)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	8,083.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		00817Y108	20181129A000330	0.000	CASH STOCK MERGER GL ACCT (120080)		11/29/2018	11/29/2018	11/29/2018	0.000000	0.00	574,635.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		30219G108	20181221A000290	0.000	C/S MERGER TO 125523100 GL ACCT (120...		12/21/2018	12/21/2018	12/21/2018	0.000000	0.00	200,216.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		30219G108	20181226A000080	0.000	TO REVERSE C/S MERGER GL ACCT (120...		12/26/2018	12/26/2018	12/26/2018	0.000000	0.00	-200,216.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		774341101	20181127A000150	0.000	CASH AND STOCK GL ACCT (120080)		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	156,141.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		774341101	20181204A000120	0.000	REVERSE CASH AND STOCK MERGER GL...		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	-156,141.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000110	0.000	REVERSE SEPT BNY SL BANK FEES GL A...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	762.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000140	0.000	OCT BNY SL BANK FEES GL ACCT (220390)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-383.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000270	0.000	REVERSE OCT BNY SL BANK FEES GL AC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	383.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000300	0.000	NOV BNY SL BANK FEES GL ACCT (220390)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-392.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190115A000250	0.000	REVERSE NOV BNY SL BANK FEES GL AC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	392.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190117A000060	0.000	DEC BNY SL BANK FEES GL ACCT (220390)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-548.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000120	0.000	REVERSE SEPT BNY SL REBATES GL ACC...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	9,437.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000150	0.000	OCT BNY SL REBATES GL ACCT (220391)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-11,996.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000260	0.000	REVERSE OCT BNY SL REBATES GL ACC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	11,996.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000310	0.000	NOV BNY SL REBATES GL ACCT (220391)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-10,090.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190115A000260	0.000	REVERSE NOV BNY SL REBATES GL ACC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	10,090.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190117A000070	0.000	DEC BNY SL REBATES GL ACCT (220391)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-8,083.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		00817Y108	20181129A000330	0.000	CASH STOCK MERGER GL ACCT (642000)		11/29/2018	11/29/2018	11/29/2018	0.000000	0.00	-574,635.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		30219G108	20181221A000290	0.000	C/S MERGER TO 125523100 GL ACCT (642...		12/21/2018	12/21/2018	12/21/2018	0.000000	0.00	-200,216.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		30219G108	20181226A000080	0.000	TO REVERSE C/S MERGER GL ACCT (642...		12/26/2018	12/26/2018	12/26/2018	0.000000	0.00	200,216.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		774341101	20181127A000150	0.000	CASH AND STOCK GL ACCT (642000)		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	-156,141.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL		774341101	20181204A000120	0.000	REVERSE CASH AND STOCK MERGER GL...		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	156,141.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000100	0.000	REVERSE SEPT BNY SL GROSS EARN GL ...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-14,529.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000130	0.000	OCT BNY SL GROSS EARN GL ACCT (1203...		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	14,558.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000260	0.000	REVERSE OCT BNY SL GROSS EARN GL ...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-14,558.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000290	0.000	NOV BNY SL GROSS EARN GL ACCT (1203...		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	12,711.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190115A000240	0.000	REVERSE NOV BNY SL GROSS EARN GL ...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-12,711.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190117A000050	0.000	DEC BNY SL GROSS EARN GL ACCT (1203...		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	11,744.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000110	0.000	REVERSE SEPT BNY SL BANK FEES GL A...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-762.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000140	0.000	OCT BNY SL BANK FEES GL ACCT (710480)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	383.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000270	0.000	REVERSE OCT BNY SL BANK FEES GL AC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-383.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000300	0.000	NOV BNY SL BANK FEES GL ACCT (710480)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	392.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190115A000250	0.000	REVERSE NOV BNY SL BANK FEES GL AC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-392.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190117A000060	0.000	DEC BNY SL BANK FEES GL ACCT (710480)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	548.20	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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			20181119A000100	0.000	REVERSE SEPT BNY SL GROSS EARN GL		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	14,529.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181119A000130	0.000	OCT BNY SL GROSS EARN GL ACCT (6250..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-14,558.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000260	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	14,558.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20181217A000290	0.000	NOV BNY SL GROSS EARN GL ACCT (6250..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-12,711.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190115A000240	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	12,711.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190117A000050	0.000	DEC BNY SL GROSS EARN GL ACCT (6250..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-11,744.50	0.00
MISCELLANEOUS ACTIVITY													133.95	140.88	133.95
U.S. DOLLAR													133.95	140.88	133.95
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		00817Y108	20181210S000190	0.000	Cash In Lieu of Fractional Sha AETNA INC		12/10/2018	12/10/2018		0.000000	15.44	15.44	15.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		03349M105	20181016S000080	0.000	Cash In Lieu of Fractional Sha ANDEAVOR		10/16/2018	10/16/2018		0.000000	6.91	6.91	6.91
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		36650S105	20181008A000200	-0.500	TO ADJUST FRACTIONS GARRETT MOTIO..		10/8/2018	10/8/2018	10/8/2018	0.000000	-5.93	0.00	-6.93
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		438516106	20181008S000010	0.000	Cash In Lieu of Fractional Sha HONEYWELL		10/5/2018	10/5/2018		0.000000	8.78	8.78	8.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		438516106	20181102S000090	0.000	Cash In Lieu of Fractional Sha HONEYWELL		11/2/2018	11/2/2018		0.000000	12.89	12.89	12.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		774341101	20181206S000290	0.000	Cash In Lieu of Fractional Sha ROCKWELL C..		12/5/2018	12/5/2018		0.000000	96.86	96.86	96.86
PURCHASES						2,080,178.290							14,648,240.85	14,648,240.85	0.00
U.S. DOLLAR						2,080,178.290							14,648,240.85	14,648,240.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181002S000050	1,940.230	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/2/2018	10/2/2018	10/2/2018	1.000000	1,940.23	-1,940.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181003S0000120	7,994.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/3/2018	10/3/2018	10/3/2018	1.000000	7,994.13	-7,994.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181004S0000120	3,703.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/4/2018	10/4/2018	10/4/2018	1.000000	3,703.77	-3,703.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181005S0000090	100,699.890	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/5/2018	10/5/2018	10/5/2018	1.000000	100,699.89	-100,699.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181010S0000040	3,327.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/10/2018	10/10/2018	10/10/2018	1.000000	3,327.18	-3,327.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181011S0000040	3,381.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/11/2018	10/11/2018	10/11/2018	1.000000	3,381.00	-3,381.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181012S0000130	14,598.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/12/2018	10/12/2018	10/12/2018	1.000000	14,598.56	-14,598.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181015S0000320	23,013.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/15/2018	10/15/2018	10/15/2018	1.000000	23,013.37	-23,013.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181017S0000030	996.910	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/17/2018	10/17/2018	10/17/2018	1.000000	996.91	-996.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181018S0000060	578.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/18/2018	10/18/2018	10/18/2018	1.000000	578.57	-578.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181019S0000060	2,063.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/19/2018	10/19/2018	10/19/2018	1.000000	2,063.70	-2,063.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181023S0000060	1,309.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/23/2018	10/23/2018	10/23/2018	1.000000	1,309.11	-1,309.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181024S0000050	8,181.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/24/2018	10/24/2018	10/24/2018	1.000000	8,181.03	-8,181.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181025S0000020	1,595.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/25/2018	10/25/2018	10/25/2018	1.000000	1,595.63	-1,595.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181026S0000060	2,480.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/26/2018	10/26/2018	10/26/2018	1.000000	2,480.44	-2,480.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181031S0000160	18,012.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	10/31/2018	10/31/2018	10/31/2018	1.000000	18,012.39	-18,012.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181101S0000150	18,068.990	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	11/1/2018	11/1/2018	11/1/2018	1.000000	18,068.99	-18,068.99	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181102S0000090	1,644.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	11/2/2018	11/2/2018	11/2/2018	1.000000	1,644.49	-1,644.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181106S0000070	393,157.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	11/6/2018	11/6/2018	11/6/2018	1.000000	393,157.50	-393,157.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181108S0000220	4,789.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	11/8/2018	11/8/2018	11/8/2018	1.000000	4,789.68	-4,789.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181114S0000140	4,602.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	11/14/2018	11/14/2018	11/14/2018	1.000000	4,602.15	-4,602.15	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	20181115S000330	30,550.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/15/2018	11/15/2018	11/15/2018	1.000000	30,550.93	-30,550.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181116S000090	8,199.890	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/16/2018	11/16/2018	11/16/2018	1.000000	8,199.89	-8,199.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181120S000140	9,135.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/20/2018	11/20/2018	11/20/2018	1.000000	9,135.01	-9,135.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181121S000120	11,508.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/21/2018	11/21/2018	11/21/2018	1.000000	11,508.00	-11,508.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181123S000090	1,589.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/23/2018	11/23/2018	11/23/2018	1.000000	1,589.93	-1,589.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181127S000130	1,427.750	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/27/2018	11/27/2018	11/27/2018	1.000000	1,427.75	-1,427.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181128S000050	1,798.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/28/2018	11/28/2018	11/28/2018	1.000000	1,798.30	-1,798.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181129S000310	156,141.090	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/29/2018	11/29/2018	11/29/2018	1.000000	156,141.09	-156,141.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181130S000270	590,699.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/30/2018	11/30/2018	11/30/2018	1.000000	590,699.17	-590,699.17	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181203S000240	37,218.890	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/3/2018	12/3/2018	12/3/2018	1.000000	37,218.89	-37,218.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181204S000130	4,974.430	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/4/2018	12/4/2018	12/4/2018	1.000000	4,974.43	-4,974.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181206S000300	15,983.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/6/2018	12/6/2018	12/6/2018	1.000000	15,983.26	-15,983.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181207S000180	13,861.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/7/2018	12/7/2018	12/7/2018	1.000000	13,861.24	-13,861.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181211S000090	2,287.410	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/11/2018	12/11/2018	12/11/2018	1.000000	2,287.41	-2,287.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181212S000090	10,837.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/12/2018	12/12/2018	12/12/2018	1.000000	10,837.44	-10,837.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181213S000210	15,593.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/13/2018	12/13/2018	12/13/2018	1.000000	15,593.18	-15,593.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181214S000290	27,232.830	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/14/2018	12/14/2018	12/14/2018	1.000000	27,232.83	-27,232.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181218S000050	2,207.420	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/18/2018	12/18/2018	12/18/2018	1.000000	2,207.42	-2,207.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181219S000070	2,635.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/19/2018	12/19/2018	12/19/2018	1.000000	2,635.77	-2,635.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181221S000270	6,289.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/21/2018	12/21/2018	12/21/2018	1.000000	6,289.44	-6,289.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181226S000090	209,799.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/26/2018	12/26/2018	12/26/2018	1.000000	209,799.37	-209,799.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181227S000130	9,966.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/27/2018	12/27/2018	12/27/2018	1.000000	9,966.72	-9,966.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181228S000340	15,863.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/28/2018	12/28/2018	12/28/2018	1.000000	15,863.95	-15,863.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20181231S004160	30,933.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/31/2018	12/31/2018	12/31/2018	1.000000	30,933.15	-30,933.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		00724F101	20181228S001700 TC...	261.000	ADOBE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	217.509616	56,772.62	-56,772.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		00751Y106	20181228S001380 TC...	508.000	ADVANCE AUTO PARTS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	152.126692	77,285.44	-77,285.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		007903107	20181228S0000410 TC...	6,974.000	ADVANCED MICRO DEVICES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	17.031700	118,848.82	-118,848.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		009158106	20181228S002130 TC...	6.000	AIR PRODUCTS & CHEMICALS INC 323704...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	166.570000	939.48	-939.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		012653101	20181228S001490 TC...	393.000	ALBEMARLE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	75.564198	29,700.66	-29,700.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		015351109	20181228S001160 TC...	986.000	ALEXION PHARMACEUTICALS INC 323704...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	95.660101	94,330.72	-94,330.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		017175100	20181228S001910 TC...	102.000	ALLEGHANY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	609.810392	62,201.68	-62,201.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		023608102	20181228S000540 TC...	3,263.000	AMEREN CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	64.271498	209,750.53	-209,750.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		025537101	20181228S001600 TC...	297.000	AMERICAN ELECTRIC POWER CO INC 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	73.870202	21,942.42	-21,942.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		032511107	20181228S001420 TC...	468.000	ANADARKO PETROLEUM CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	42.708205	19,992.12	-19,992.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		037411105	20181228S000670 TC...	2,223.000	APACHE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	26.164601	58,186.14	-58,186.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		039483102	20181228S000560 TC...	2,798.000	ARCHER-DANIELS-MIDLAND CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	40.432698	113,158.67	-113,158.67	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		052769106	20181228S002060 TC...	32.000	AUTODESK INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	123.820000	3,962.56	-3,962.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		053332102	20181228S001690 TC...	263.000	AUTOZONE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	831.450000	218,673.98	-218,673.98	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		054937107	201812285001480 TC...	409.000	BBAT CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	42.417188	17,352.72	-17,352.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		058498106	201812285000520 TC...	3,634.000	BALL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	43.442300	157,905.66	-157,905.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		071813109	201812285001050 TC...	1,102.000	BAXTER INTERNATIONAL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	64.192803	70,751.49	-70,751.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		101137107	201812285000660 TC...	2,266.000	BOSTON SCIENTIFIC CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.505798	75,946.80	-75,946.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		111337103	201812285001500 TC...	391.000	BROADRIDGE FINANCIAL SOLUTIONS 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	94.101202	36,797.48	-36,797.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		115637209	201812285001300 TC...	723.000	BROWN-FORMAN CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	46.207593	33,415.32	-33,415.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		12508E101	201812285001090 TC...	1,076.000	CDK GLOBAL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	46.230204	49,754.46	-49,754.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		12572Q105	201812285001950 TC...	68.000	CME GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	180.915735	12,302.95	-12,302.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		127097103	201812285000910 TC...	1,336.000	CABOT OIL & GAS CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	22.902896	30,611.63	-30,611.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		127387108	201812285002090 TC...	11.000	CADENCE DESIGN SYSTEMS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	42.245454	464.81	-464.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		134429109	201812285001400 TC...	478.000	CAMPBELL SOUP CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.088493	15,821.08	-15,821.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		14040H105	201812285001860 TC...	130.000	CAPITAL ONE FINANCIAL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	73.684384	9,580.27	-9,580.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		151897107	201812285000930 TC...	1,305.000	CENTERPOINT ENERGY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	27.602199	36,033.92	-36,033.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		156700106	201812285000360 TC...	12,478.000	CENTURYLINK INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	14.957599	186,765.71	-186,765.71	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		169656105	201812285002050 TC...	34.000	CHIPOTLE MEXICAN GRILL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	405.870000	13,799.92	-13,799.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		171340102	201812285000680 TC...	2,162.000	CHURCH & DWIGHT CO INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	64.852099	140,231.86	-140,231.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		171798101	201812285001430 TC...	463.000	CIMAREX ENERGY CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	60.437408	27,987.15	-27,987.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		172062101	201812285000840 TC...	1,894.000	CINCINNATI FINANCIAL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	75.051599	119,648.19	-119,648.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		189054109	201812285001620 TC...	295.000	CLOROX CO/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	150.757084	44,476.29	-44,476.29	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		191216100	201812285000600 TC...	2,499.000	COCA-COLA CO/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	46.868799	117,150.12	-117,150.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		205887102	201812285000570 TC...	2,747.000	CONAGRA BRANDS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	20.578900	56,557.71	-56,557.71	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		20605P101	201812285001020 TC...	1,140.000	CONCHO RESOURCES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	98.428096	113,359.43	-113,359.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		20825C104	201812285000720 TC...	1,955.000	CONOCOPHILLIPS 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	60.431002	118,162.16	-118,162.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		209115104	201812285001970 TC...	64.000	CONSOLIDATED EDISON INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	75.649062	4,842.18	-4,842.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		216648402	201812285002070 TC...	18.000	COOPER COS INC/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	242.580000	4,366.62	-4,366.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		217204106	201812285001000 TC...	1,204.000	COPART INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	47.012101	56,614.61	-56,614.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		22160K105	201812285001390 TC...	493.000	COSTCO WHOLESALE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	197.378194	97,312.38	-97,312.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		22160N109	201812285001920 TC...	91.000	COSTAR GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	332.306881	30,241.00	-30,241.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		222070203	201812285000420 TC...	6,613.000	COTY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	6.162399	40,818.08	-40,818.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		231021106	201812285002180 TC...	2.000	CUMMINS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	129.840000	259.70	-259.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		233331107	201812285001610 TC...	296.000	DTE ENERGY CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	108.698412	32,177.69	-32,177.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		237194105	201812285001540 TC...	366.000	DARDEN RESTAURANTS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	97.232513	35,590.76	-35,590.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		23918K108	201812285001030 TC...	1,137.000	DAVITA INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	49.908803	56,757.58	-56,757.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		247361702	201812285000690 TC...	2,147.000	DELTA AIR LINES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	49.428798	106,145.10	-106,145.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		24906P109	201812285001140 TC...	1,010.000	DENTSPLY SIRONA INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	36.648801	37,025.39	-37,025.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		252131107	201812285001310 TC...	652.000	DEXCOM INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	114.484294	74,650.28	-74,650.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		254687106	201812285001150 TC...	1,004.000	WALT DISNEY CO/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	103.777110	104,202.25	-104,202.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		260003108	201812285002030 TC...	47.000	DOVER CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	68.527234	3,221.25	-3,221.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		26078J100	201812285000210 TC...	49.000	DOWDUPONT INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	52.010000	2,548.98	-2,548.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		264411505	201812285000860 TC...	1,528.000	DUKE REALTY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	25.266001	38,621.73	-38,621.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		26441C204	201812285001520 TC...	384.000	DUKE ENERGY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	84.679687	32,520.84	-32,520.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		26675P101	201812285001830 TC...	149.000	EOG RESOURCES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	86.005033	12,816.24	-12,816.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		278865100	201812285001280 TC...	758.000	EOCLAB INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	141.610699	107,348.49	-107,348.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		281020107	201812285001840 TC...	137.000	EDISON INTERNATIONAL 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	54.990000	7,535.00	-7,535.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		291011104	201812285001640 TC...	280.000	EMERSON ELECTRIC CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	58.033714	16,252.24	-16,252.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		29364G103	201812285001220 TC...	877.000	ENTERGY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	84.006795	73,682.73	-73,682.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		29718105	201812285001260 TC...	761.000	ESSEX PROPERTY TRUST INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	240.802893	183,258.46	-183,258.46	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		30034W106	20181228S000440 TC...	5,716.000	EVERGY INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	56.452000	322,849.72	-322,849.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		30212P303	20181228S001730 TC...	259.000	EXPEDIA GROUP INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	111.544208	28,892.54	-28,892.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		31426X105	20181228S002150 TC...	5.000	FEDEX CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	157.240000	786.25	-786.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		315616102	20181228S001940 TC...	68.000	F5 NETWORKS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	156.988823	10,675.92	-10,675.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		34959J108	20181228S001530 TC...	376.000	FORTIVE CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	65.657792	24,691.09	-24,691.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		34964C106	20181228S001790 TC...	228.000	FORTUNE BRANDS HOME & SECURITY 32...	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	37.098508	8,460.74	-8,460.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		372460105	20181228S001180 TC...	943.000	GENUINE PARTS CO 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	93.816599	88,478.48	-88,478.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		40412C101	20181228S000900 TC...	1,338.000	HCA HEALTHCARE INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	119.669402	160,131.04	-160,131.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		40414L109	20181228S000390 TC...	7,077.000	HCP INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	27.245499	192,887.17	-192,887.17	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		413875105	20181228S001340 TC...	618.000	HARRIS CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	129.056197	79,762.91	-79,762.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		418056107	20181228S001200 TC...	922.000	HASBRO INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	80.123199	73,882.81	-73,882.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		42809H107	20181228S001100 TC...	1,063.000	HESS CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	40.851298	43,435.56	-43,435.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		438516106	20181228S002040 TC...	41.000	HONEYWELL INTERNATIONAL INC 323704...	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	128.921219	5,286.18	-5,286.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		440452100	20181228S000740 TC...	1,865.000	HORMEL FOODS CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	41.835201	78,041.30	-78,041.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		44107P104	20181228S000990 TC...	1,253.000	HOST HOTELS & RESORTS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	16.469896	20,649.31	-20,649.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		445658107	20181228S001320 TC...	638.000	JB HUNT TRANSPORT SERVICES INC 323...	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	91.923996	58,653.89	-58,653.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		457187102	20181228S001740 TC...	259.000	INGREDION INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	90.420000	23,421.37	-23,421.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		458140100	20181228S000830 TC...	1,621.000	INTEL CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	45.380999	73,578.81	-73,578.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		460590100	20181228S000450 TC...	4,960.000	INTERPUBLIC GROUP OF COS INCIT 3237...	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	20.139500	99,941.52	-99,941.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		46625H100	20181228S001370 TC...	531.000	JPMORGAN CHASE & CO 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	95.358794	50,640.83	-50,640.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		48203R104	20181228S000850 TC...	1,529.000	JUNIPER NETWORKS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	26.227396	40,116.98	-40,116.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		487836108	20181228S000590 TC...	2,655.000	KELLOGG CO 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	56.676000	150,532.13	-150,532.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		494368103	20181228S002100 TC...	10.000	KIMBERLY-CLARK CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	110.513000	1,105.23	-1,105.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		500255104	20181228S000480 TC...	4,488.000	KOHL'S CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	63.484999	284,965.11	-284,965.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		501044101	20181228S000400 TC...	6,986.000	KROGER CO/THE 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	26.905900	188,034.48	-188,034.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		501889208	20181228S001130 TC...	1,035.000	LKQ CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	24.104695	24,958.71	-24,958.71	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		502413107	20181228S001290 TC...	748.000	L3 TECHNOLOGIES INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	166.185200	124,314.01	-124,314.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		5054DR409	20181228S001650 TC...	278.000	LABORATORY CORP OF AMERICA HOL 32...	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	123.068201	34,215.74	-34,215.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		518439104	20181228S001890 TC...	113.000	ESTEE LAUDER COS INC/THE 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	125.721504	14,207.66	-14,207.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		526057104	20181228S000770 TC...	1,738.000	LENNAR CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	38.665097	67,217.32	-67,217.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		532457108	20181228S001210 TC...	918.000	ELI LILLY & CO 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	109.881002	100,879.94	-100,879.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		548661107	20181228S000920 TC...	1,319.000	LOWE'S COS INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	89.756997	118,402.67	-118,402.67	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		550021109	20181228S000760 TC...	1,741.000	LULULEMON ATHLETICA INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	121.031298	210,732.90	-210,732.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		55261F104	20181228S001750 TC...	254.000	M&T BANK CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	139.434685	35,418.95	-35,418.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		552953101	20181228S000640 TC...	2,282.000	MGM RESORTS INTERNATIONAL 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	23.243900	53,065.40	-53,065.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		55354G100	20181228S001990 TC...	51.000	MSCI INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	141.850000	7,234.86	-7,234.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		554362101	20181228S001350 TC...	600.000	MACERICH CO/THE 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	42.254100	25,358.46	-25,358.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		565849106	20181228S000380 TC...	7,364.000	MARATHON OIL CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	13.851700	102,077.56	-102,077.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		574599106	20181228S001880 TC...	122.000	MASCO CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	28.640000	3,495.30	-3,495.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		579780206	20181228S001070 TC...	1,084.000	MCCORMICK & CO INC/MD 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	138.184003	149,802.30	-149,802.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		580135101	20181228S000880 TC...	1,498.000	MCDONALD'S CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	172.552696	258,498.92	-258,498.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		58933Y105	20181228S000950 TC...	1,286.000	MERCK & CO INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	73.506003	94,541.58	-94,541.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		59156R108	20181228S001960 TC...	66.000	METLIFE INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	40.149696	2,650.54	-2,650.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		609190104	20181228S001550 TC...	358.000	MOHAWK INDUSTRIES INC 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	115.190810	41,241.89	-41,241.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		615369105	20181228S002020 TC...	49.000	MOODY S CORP 32370411	UBS SECU...	12/27/2018	12/27/2018	12/31/2018	136.650000	6,696.34	-6,696.34	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		61945C103	20181228S000670 TC...	1,522.000	MOISAIG CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	28.891701	43,988.39	-43,988.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		637071101	20181228S000430 TC...	6,433.000	NATIONAL OILWELL VARCO INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	25.605899	164,787.08	-164,787.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		65473P105	20181228S000530 TC...	3,363.000	NISOURCE INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	24.951498	83,945.52	-83,945.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		655044105	20181228S000490 TC...	4,440.000	NOBLE ENERGY INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	18.354700	81,539.27	-81,539.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		670346105	20181228S000580 TC...	2,747.000	NUCOR CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	51.642901	141,890.52	-141,890.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		67103H107	20181228S001510 TC...	389.000	O'REILLY AUTOMOTIVE INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	338.903907	131,837.51	-131,837.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		674599105	20181228S001980 TC...	62.000	OCCIDENTAL PETROLEUM CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	59.706129	3,702.40	-3,702.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		69331C108	20181228S001460 TC...	434.000	PG&E CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	23.126198	10,041.11	-10,041.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		69351T106	20181228S002000 TC...	51.000	PPL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	27.901176	1,423.47	-1,423.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		717081103	20181228S000610 TC...	2,380.000	PFIZER INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	41.751201	99,391.66	-99,391.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		718546104	20181228S000780 TC...	1,737.000	PHILLIPS 66 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	84.198802	146,201.21	-146,201.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		723484101	20181228S001820 TC...	182.000	PINNACLE WEST CAPITAL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	84.773186	15,430.54	-15,430.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		74144T108	20181228S001750 TC...	239.000	T ROWE PRICE GROUP INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	89.254602	21,334.24	-21,334.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		74251V102	20181228S001850 TC...	134.000	PRINCIPAL FINANCIAL GROUP INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	43.263507	5,798.65	-5,798.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		744573106	20181228S001670 TC...	271.000	PUBLIC SERVICE ENTERPRISE GROU 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	50.454797	13,675.96	-13,675.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		74736K101	20181228S001240 TC...	862.000	QORVO INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	59.169802	51,012.99	-51,012.99	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		74915M100	20181228S001570 TC...	340.000	QURATE RETAIL INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	19.065411	6,485.64	-6,485.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		756109104	20181228S000710 TC...	1,999.000	REALTY INCOME CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	62.163801	124,285.43	-124,285.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		756577102	20181228S001770 TC...	236.000	RED HAT INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	174.770720	41,248.25	-41,248.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		758849103	20181228S000620 TC...	2,368.000	REGENCY CENTERS CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	57.251097	135,594.28	-135,594.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		760759100	20181228S000980 TC...	1,274.000	REPUBLIC SERVICES INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	70.703697	90,089.25	-90,089.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		776696106	20181228S001580 TC...	338.000	ROPER TECHNOLOGIES INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	259.527810	87,723.78	-87,723.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		78409V104	20181228S001710 TC...	262.000	S&P GLOBAL INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	165.126717	43,265.82	-43,265.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		78440X101	20181228S001930 TC...	81.000	SL GREEN REALTY CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	78.809753	6,384.40	-6,384.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		806407102	20181228S000890 TC...	1,421.000	HENRY SCHEIN INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	76.235003	108,344.15	-108,344.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		816851109	20181228S002110 TC...	10.000	SEMPRA ENERGY 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	106.291000	1,063.01	-1,063.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		81762P102	20181228S001900 TC...	105.000	SERVICENOW INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	171.313714	17,988.99	-17,988.99	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		83088M102	20181228S001060 TC...	1,086.000	SKYWORKS SOLUTIONS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	66.195101	71,898.74	-71,898.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		832696405	20181228S001360 TC...	588.000	JM SMUCKER CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	93.091904	54,743.92	-54,743.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		833034101	20181228S001870 TC...	131.000	SNAP-ON INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	141.621984	18,553.79	-18,553.79	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		842587107	20181228S002120 TC...	9.000	SOUTHERN CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	43.155555	388.49	-388.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		855244109	20181228S000500 TC...	4,172.000	STARBUCKS CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	62.434400	260,518.04	-260,518.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		858119100	20181228S000970 TC...	1,278.000	STEEL DYNAMICS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	29.812198	38,112.77	-38,112.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		863667101	20181228S002170 TC...	3.000	STRYKER CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	150.460000	451.41	-451.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		867914103	20181228S001330 TC...	638.000	SUNTRUST BANKS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	48.871097	31,186.14	-31,186.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		871829107	20181228S000730 TC...	1,941.000	SYSCO CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	60.743802	117,923.13	-117,923.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		872540109	20181228S000650 TC...	2,267.000	TJX COS INC/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	42.929898	97,344.75	-97,344.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		872590104	20181228S000630 TC...	2,337.000	T-MOBILE US INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	61.564801	144,134.01	-144,134.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		876030107	20181228S000750 TC...	1,748.000	TAPESTRY INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	33.404502	58,408.55	-58,408.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		87612G101	20181228S000470 TC...	4,724.000	TARGA RESOURCES CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	34.651299	163,787.22	-163,787.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		882508104	20181228S001590 TC...	315.000	TEXAS INSTRUMENTS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	91.870412	28,942.33	-28,942.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		883203101	20181228S000790 TC...	1,727.000	TEXTRON INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	45.090399	77,888.39	-77,888.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		89417E109	20181228S002160 TC...	5.000	TRAVELERS COS INC/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	116.480000	582.45	-582.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		90384S303	20181228S001250 TC...	796.000	ULTA BEAUTY INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	238.986005	190,240.82	-190,240.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		91136S109	20181228S001720 TC...	260.000	UNITED RENTALS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	101.906807	26,498.37	-26,498.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		913017109	20181228S001010 TC...	1,156.000	UNITED TECHNOLOGIES CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	103.629403	119,807.15	-119,807.15	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		913903100	20181228S001190 TC...	937.000	UNIVERSAL HEALTH SERVICES INC 32370...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	114.363094	107,167.59	-107,167.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		91529Y106	20181228S001450 TC...	444.000	UNUM GROUP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	28.494594	12,656.04	-12,656.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		91913Y100	20181228S000800 TC...	1,660.000	VALERO ENERGY CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	73.236897	121,589.85	-121,589.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		922475108	20181228S001040 TC...	1,120.000	VEEVA SYSTEMS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	84.767803	94,951.14	-94,951.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92276F100	20181228S001470 TC...	421.000	VENTAS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	58.163111	24,490.88	-24,490.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92343V104	20181228S000700 TC...	2,138.000	VERIZON COMMUNICATIONS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	54.142001	115,776.98	-115,776.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92553P201	20181228S000460 TC...	4,906.000	VIACOM INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	25.337900	124,356.80	-124,356.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92939U106	20181228S001780 TC...	235.000	WEC ENERGY GROUP INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	68.313702	16,056.07	-16,056.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		931427106	20181228S001110 TC...	1,052.000	WALGREENS BOOTS ALLIANCE INC 32370...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	66.694800	70,173.45	-70,173.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		94946T108	20181228S001080 TC...	1,081.000	WELLCARE HEALTH PLANS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	226.959000	245,353.49	-245,353.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		95040Q104	20181228S000510 TC...	3,791.000	WELLTOWER INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	67.963500	257,763.36	-257,763.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		95980Z109	20181228S001680 TC...	270.000	WESTERN UNION CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	16.801814	4,539.19	-4,539.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		963320106	20181228S001800 TC...	224.000	WHIRLPOOL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	104.694419	23,453.79	-23,453.79	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		98310W108	20181228S001560 TC...	341.000	WYNDHAM DESTINATIONS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	35.270000	12,030.48	-12,030.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		983793100	20181228S001270 TC...	760.000	XPO LOGISTICS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	54.238302	41,228.71	-41,228.71	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		983898100	20181228S001660 TC...	271.000	XCEL ENERGY INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	48.849815	13,241.01	-13,241.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		983919101	20181228S000550 TC...	2,918.000	XILINK INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	82.621298	241,118.13	-241,118.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		98419M100	20181228S001440 TC...	446.000	XYLEM INC/NO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	63.631905	28,473.49	-28,473.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		989701107	20181228S001630 TC...	286.000	ZIONS BANCORP NA 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	40.106713	11,473.38	-11,473.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G0408V102	20181228S001410 TC...	475.000	AON PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	140.940505	66,951.49	-66,951.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G4756T105	20181228S000820 TC...	1,627.000	IHS MARKIT LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	46.838100	76,221.86	-76,221.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G47791101	20181228S000810 TC...	1,631.000	INGERSOLL-RAND PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	88.693899	144,676.06	-144,676.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G4918T108	20181228S001170 TC...	975.000	INVECO LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	16.454902	16,053.28	-16,053.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G5150Z105	20181228S001810 TC...	223.000	JOHNSON CONTROLS INTERNATIONAL 323...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	29.414080	6,561.57	-6,561.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G5876H105	20181228S000370 TC...	10,392.000	MARVELL TECHNOLOGY GROUP LTD 323...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	15.369300	159,821.69	-159,821.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G5960L103	20181228S000940 TC...	1,298.000	MEDTRONIC PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	87.463497	113,540.60	-113,540.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G6518L108	20181228S000960 TC...	1,283.000	NIELSEN HOLDINGS PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	23.073499	29,616.13	-29,616.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G7500T104	20181228S002080 TC...	15.000	PENTAIR PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	36.900000	552.15	-552.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G9782Z103	20181228S001230 TC...	877.000	PERRIGO CO PLC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	38.602896	33,863.51	-33,863.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		H1467J104	20181228S002140 TC...	5.000	CHUBB LTD 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	125.400000	627.05	-627.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		M22465104	20181228S001120 TC...	1,050.000	CHECK POINT SOFTWARE TECHNOLOG 3...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	101.665504	106,759.28	-106,759.28	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							-2,287,267.52	-2,287,267.52	0.00
U.S. DOLLAR						0.000							-2,287,267.52	-2,287,267.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CWC		NA9123459	20180918S000090 Q3...	0.000			9/18/2018	9/18/2018		0.000000	17,475.02	17,475.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181008A000030	0.000	Q3 MGR FEES		9/18/2018	9/18/2018		0.000000	-17,475.02	-17,475.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181105S000040 Q3...	0.000	Q3 MANAGER FEES		11/5/2018	11/5/2018		0.000000	-2,324.13	-2,324.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CWC		NA9123459	20181105S000040 Q3...	0.000			11/5/2018	11/5/2018		0.000000	2,324.13	2,324.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181219A000060	0.000	Q3 MANAGER FEES		11/5/2018	11/5/2018		0.000000	-2,324.13	-2,324.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20181001S000210 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS INT...		10/1/2018	10/1/2018		0.000000	-65,940.66	-65,940.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20181009S000110 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS INT...		10/9/2018	10/9/2018		0.000000	-56,942.92	-56,942.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20181015S000200 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS INT...		10/15/2018	10/15/2018		0.000000	-25,661.50	-25,661.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20181015S000270 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS INT...		10/15/2018	10/15/2018		0.000000	-4,328.73	-4,328.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	20181016S000050 NR...	0.000	TRANSFER TO KR3F9001002 KRS INS INT...		10/16/2018	10/16/2018		0.000000	-475,000.00	-475,000.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	CW		99VWARL80	201810225000050 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		10/22/2018	10/22/2018		0.000000	-55,076.73	-55,076.73	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	201810295000030 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		10/29/2018	10/29/2018		0.000000	-20,026.63	-20,026.63	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	201811055000050 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		11/5/2018	11/5/2018		0.000000	-39,496.87	-39,496.87	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	2018110950000110 NR_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		11/9/2018	11/9/2018		0.000000	-375,000.00	-375,000.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	201811135000060 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		11/13/2018	11/13/2018		0.000000	-18,440.72	-18,440.72	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	201811195000080 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		11/19/2018	11/19/2018		0.000000	-45,715.25	-45,715.25	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	201811195000090 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		11/19/2018	11/19/2018		0.000000	-2,178.54	-2,178.54	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	201811265000040 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		11/26/2018	11/26/2018		0.000000	-28,458.21	-28,458.21	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	2018120350000230 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		12/3/2018	12/3/2018		0.000000	-19,816.18	-19,816.18	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	2018121050000200 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		12/10/2018	12/10/2018		0.000000	-91,735.07	-91,735.07	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	2018121750000240 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		12/17/2018	12/17/2018		0.000000	-98,604.26	-98,604.26	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	2018121750000250 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		12/17/2018	12/17/2018		0.000000	-2,228.06	-2,228.06	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	201812205000070 NR_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		12/20/2018	12/20/2018		0.000000	-775,000.00	-775,000.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	201812245000010 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		12/24/2018	12/24/2018		0.000000	-58,614.60	-58,614.60	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VWARL80	2018123150004150 CPZ_	0.000	TRANSFER TO KR3F5001002 KRS INS INT_		12/31/2018	12/31/2018		0.000000	-35,413.79	-35,413.79	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181015A000310	0.000	BNYM SL REBATES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-10,694.58	-10,694.58	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181119A000190	0.000	BNY SL REBATES OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-11,996.50	-11,996.50	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181119A000230	0.000	BNYM SL REBATES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-9,437.43	-9,437.43	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181217A000350	0.000	BNY SL REBATES NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-10,090.73	-10,090.73	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181015A000300	0.000	BNY SL BANK FEES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-381.11	-381.11	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181119A000180	0.000	BNY SL BANK FEE OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-383.39	-383.39	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181119A000220	0.000	BNY SL BANK FEES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-762.89	-762.89	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20181217A000340	0.000	BNY SL BANK FEE NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-392.36	-392.36	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201809145000230 GL_	0.000			9/14/2018	9/14/2018		0.000000	-2,165.72	-2,165.72	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181015A000290	0.000	BNY SL GROSS EARN AUGUST 2018		9/14/2018	9/14/2018		0.000000	13,241.41	13,241.41	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	201810155000190 GL_	0.000	CREDIT - SEC LENDING EARNINGS FOR S_		10/15/2018	10/15/2018		0.000000	4,328.73	4,328.73	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201810155000190 GL_	0.000			10/15/2018	10/15/2018		0.000000	-4,328.73	-4,328.73	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	201811155000310 GL_	0.000	CREDIT - SEC LENDING EARNINGS FOR O_		11/15/2018	11/15/2018		0.000000	2,178.54	2,178.54	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201811155000310 GL_	0.000			11/15/2018	11/15/2018		0.000000	-2,178.54	-2,178.54	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181119A000170	0.000	BNY SL GROSS EARN OCTOBER 2018		11/15/2018	11/15/2018		0.000000	14,558.43	14,558.43	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181119A000210	0.000	BNY SL GROSS EARN SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	14,529.05	14,529.05	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	201812145000280 GL_	0.000	CREDIT - SEC LENDING EARNINGS FOR N_		12/14/2018	12/14/2018		0.000000	2,228.06	2,228.06	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201812145000280 GL_	0.000			12/14/2018	12/14/2018		0.000000	-2,228.06	-2,228.06	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20181217A000330	0.000	BNY SL GROSS EARN NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	12,711.15	12,711.15	0.00	
SALES																
						2,269,211.300								15,519,530.53	15,198,550.33	-320,980.20
U.S. DOLLAR						2,269,211.300								15,519,530.53	15,198,550.33	-320,980.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201810015000230	-26,577.230	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/1/2018	10/1/2018	10/1/2018	1.000000	-26,577.23	26,577.23	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201810095000120	-53,750.940	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/9/2018	10/9/2018	10/9/2018	1.000000	-53,750.94	53,750.94	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201810165000060	-473,121.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/16/2018	10/16/2018	10/16/2018	1.000000	-473,121.65	473,121.65	0.00	



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	S		996085619	201810229000060	-46,553.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/22/2018	10/22/2018	10/22/2018	1.000000	-46,553.31	-46,553.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201810299000120	-18,255.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/29/2018	10/29/2018	10/29/2018	1.000000	-18,255.63	18,255.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201811059000060	-36,091.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/5/2018	11/5/2018	11/5/2018	1.000000	-36,091.01	36,091.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201811099000120	-367,066.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/9/2018	11/9/2018	11/9/2018	1.000000	-367,066.06	367,066.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201811139000070	-16,362.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/13/2018	11/13/2018	11/13/2018	1.000000	-16,362.36	16,362.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201811199000240	-39,206.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/19/2018	11/19/2018	11/19/2018	1.000000	-39,206.06	39,206.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201811269000050	-27,932.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/26/2018	11/26/2018	11/26/2018	1.000000	-27,932.25	27,932.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201812109000210	-46,838.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/10/2018	12/10/2018	12/10/2018	1.000000	-46,838.17	-46,838.17	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201812179000360	-63,001.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/17/2018	12/17/2018	12/17/2018	1.000000	-63,001.30	63,001.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201812209000080	-764,689.530	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/20/2018	12/20/2018	12/20/2018	1.000000	-764,689.53	764,689.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201812249000020	-58,614.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/24/2018	12/24/2018	12/24/2018	1.000000	-58,614.60	58,614.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		001055102	201812289003430 TC...	-207.000	AFLAC INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	44.010917	-8,247.61	9,108.07	860.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00206R102	201812289003250 TC...	-295.000	AT&T INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	27.482915	-11,257.78	8,104.40	-3,153.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		002824100	201812289003150 TC...	-374.000	ABBOTT LABORATORIES 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	68.585909	-16,860.39	25,647.05	8,766.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		008252108	201812289002800 TC...	-1,026.000	AFFILIATED MANAGERS GROUP INC 3237...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	94.778989	-179,470.13	97,231.62	-82,238.51
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00846U101	201812289002370 TC...	-2,496.000	AGILENT TECHNOLOGIES INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	66.075000	-129,191.97	162,400.12	33,208.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00971T101	201812289003440 TC...	-201.000	AKAMAI TECHNOLOGIES INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	60.283383	-13,878.10	12,114.79	-1,763.31
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		015271109	201812289004240 TC...	-19.000	ALEXANDRIA REAL ESTATE EQUITE 3237...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	112.230000	-2,161.78	2,132.15	-29.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		016255101	201812289003210 TC...	-328.000	ALIGN TECHNOLOGY INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	205.662713	-54,008.76	67,453.21	13,444.45
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		018802108	201812289002410 TC...	-2,017.000	ALLIANT ENERGY CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	41.455299	-81,080.65	83,594.08	2,513.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		020002101	201812289002660 TC...	-1,286.000	ALLSTATE CORP/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	80.171096	-100,778.62	103,085.82	2,307.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		02005N100	201812289002250 TC...	-5,657.000	ALLY FINANCIAL INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	21.834000	-118,390.38	123,456.76	5,066.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		023135106	201812289003900 TC...	-29.000	AMAZON.COM INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	1,422.493103	-25,815.49	41,251.47	15,435.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		025816109	201812289003750 TC...	-75.000	AMERICAN EXPRESS CO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	92.516666	-5,801.28	6,937.90	1,136.62
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		026874784	201812289003270 TC...	-278.000	AMERICAN INTERNATIONAL GROUP I 323...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	38.179496	-15,430.33	10,610.98	-4,819.35
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		030420103	201812289003300 TC...	-267.000	AMERICAN WATER WORKS CO INC 32370...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	88.187902	-21,976.49	23,543.19	1,566.70
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		031100100	201812289002450 TC...	-1,855.000	AMETEK INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	65.610301	-105,274.00	121,686.97	16,412.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		032095101	201812289003650 TC...	-116.000	AMPHENOL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	78.228534	-7,281.44	9,073.23	1,791.79
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		035710409	201812289002710 TC...	-1,149.000	ANALY CAPITAL MANAGEMENT INC 3237...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	9.964003	-12,511.54	11,437.00	-1,074.54
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		03662Q105	201812289003190 TC...	-337.000	ANSYS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	140.380890	-34,784.46	47,304.37	12,519.91
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		036752103	201812289003240 TC...	-301.000	ANTHEM INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	255.060199	-49,288.66	76,768.11	27,480.45
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		03965L100	201812289002470 TC...	-1,757.000	ARCONIC INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	16.531297	-35,692.47	29,027.54	-6,664.93
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		052800109	201812289004170 TC...	-240.000	AUTOLIV INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	69.057708	-21,789.60	16,571.23	-5,218.37
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		053484101	201812289003890 TC...	-37.000	AVALONBAY COMMUNITIES INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	170.133783	-6,595.37	6,294.49	-300.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		060505104	201812289002630 TC...	-1,374.000	BANK OF AMERICA CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	23.898500	-29,507.27	32,822.37	3,315.10
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		064058100	201812289002390 TC...	-2,334.000	BANK OF NEW YORK MELLON CORP/T 32...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	46.020801	-110,261.56	107,387.81	-2,893.75
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		075887109	201812289003640 TC...	-111.000	BECTON DICKINSON AND CO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	216.952522	-20,908.72	24,080.30	3,171.58
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		084670702	201812289003630 TC...	-117.000	BERKSHIRE HATHAWAY INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	194.236495	-19,569.69	22,724.20	3,154.51
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		086516101	201812289003170 TC...	-353.000	BEST BUY CO INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	51.103796	-11,946.95	18,035.87	6,088.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		09247X101	201812289003380 TC...	-224.000	BLACKROCK INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	379.200803	-95,694.49	84,937.63	-10,756.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		097023105	201812289003720 TC...	-86.000	BOEING CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	307.704767	-17,306.88	26,461.40	8,954.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		09857L108	201812289004030 TC...	-2.000	BOOKING HOLDINGS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	1,691.985000	-3,626.02	3,383.90	-242.12



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	S		099724106	201812285002380 TC...	-2,363.000	BORGWARNER INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.830300	-88,979.36	79,916.33	-9,063.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12503M108	201812285002750 TC...	-1,067.000	CBOE GLOBAL MARKETS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	93.954798	-118,128.48	100,237.79	-17,890.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12504L109	201812285002360 TC...	-2,787.000	CBRE GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	39.012199	-102,671.85	108,697.71	6,025.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12514G108	201812285003140 TC...	-411.000	CDW CORP/IDE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	77.889902	-29,209.23	32,008.22	2,798.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12541W209	201812285004100 TC...	-540.000	CH ROBINSON WORLDWIDE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	82.145092	-39,535.97	44,352.37	4,816.40
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		125523100	201812285002780 TC...	-1,037.000	CIGNA CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	185.791996	-165,810.73	192,653.42	26,842.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		125581801	201812285004090 TC...	-1,726.000	CIT GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	37.226002	-64,229.96	64,233.98	4.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		125996100	201812285002870 TC...	-929.000	CMS ENERGY CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	48.690796	-41,722.36	45,223.87	3,501.51
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		126408103	201812285003070 TC...	-514.000	CSX CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	60.521498	-24,020.95	31,102.50	7,081.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		126650100	201812285002310 TC...	-3,445.000	CVS HEALTH CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	63.858298	-287,439.31	219,954.53	-67,484.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12673P105	201811055000080 PSS...	-8,835.000	CA INC C/D/CL/ US12673P1057 1520675		11/5/2018	11/5/2018	11/5/2018	44.500000	-303,859.87	393,157.50	89,297.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		143658300	201812285004180 TC...	-344.000	CARNIVAL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	47.245813	-19,271.90	16,248.90	-3,023.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		149123101	201812285002970 TC...	-713.000	CATERPILLAR INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	122.906100	-67,776.92	87,623.78	19,846.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		150870103	201812285004150 TC...	-1,995.000	CELANESE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	87.120300	-161,652.90	173,782.79	12,129.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		151358101	201812285002510 TC...	-1,624.000	CENTENE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	111.561600	-139,812.41	181,157.44	41,345.03
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		156782104	201812285002840 TC...	-986.000	CERNER CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	51.134797	-61,152.60	50,408.39	-10,744.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		166764100	201812285002690 TC...	-1,170.000	CHEVRON CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	106.400000	-142,795.81	124,474.68	-18,321.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		17275R102	201812285003260 TC...	-290.000	CISCO SYSTEMS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	41.703413	-10,750.72	12,090.93	1,340.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		172908105	201812285003580 TC...	-125.000	CINTAS CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	162.876800	-17,070.88	20,358.08	3,287.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		172967424	201812285002520 TC...	-1,623.000	CITIGROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	50.856900	-96,027.12	82,523.44	-15,503.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		174610105	201812285002220 TC...	-6,768.000	CITIZENS FINANCIAL GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	29.058699	-227,832.85	196,599.04	-31,233.81
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		177376100	201812285003320 TC...	-251.000	CITRIX SYSTEMS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	100.530597	-21,012.81	25,230.34	4,217.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		192446102	201812285002280 TC...	-4,284.000	COGNIZANT TECHNOLOGY SOLUTIONS	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	61.403300	-339,019.36	263,005.48	-76,013.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		194162103	201812285003700 TC...	-88.000	COLGATE-PALMOLIVE CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	58.886250	-6,018.74	5,181.04	-837.70
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		20030N101	201812285003080 TC...	-489.000	COMCAST CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.616503	-16,398.84	16,433.36	34.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		200340107	201812285002550 TC...	-1,555.000	COMERICA INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	66.883401	-86,966.98	103,986.78	17,019.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		21036P108	201812285002610 TC...	-1,399.000	CONSTELLATION BRANDS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	160.746297	-250,348.81	224,867.15	-25,481.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		219350105	201812285002820 TC...	-1,006.000	CORNING INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	28.737296	-25,488.94	28,899.28	3,410.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		23331A109	201812285002340 TC...	-2,932.000	DR HORTON INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.751398	-112,198.91	98,928.49	-13,270.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		23355L106	201812285002950 TC...	-733.000	DXC TECHNOLOGY CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	52.019604	-64,560.14	38,122.54	-26,437.60
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		235851102	201812285003540 TC...	-127.000	DANAHER CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	99.063700	-10,447.50	12,579.65	2,132.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		256677105	201812285002930 TC...	-850.000	DOLLAR GENERAL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	104.658305	-84,469.26	88,949.90	4,480.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		256746108	201812285002490 TC...	-1,674.000	DOLLAR TREE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	86.843297	-146,891.39	145,357.05	-1,534.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		277432100	201812285002560 TC...	-1,508.000	EASTMAN CHEMICAL CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	70.517599	-133,856.54	106,324.07	-27,332.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		28176E108	201812285003100 TC...	-461.000	EDWARDS LIFESCIENCES CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	146.148004	-68,130.21	67,368.74	9,238.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		29476L107	201812285003940 TC...	-22.000	EQUITY RESIDENTIAL 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	64.640000	-1,462.72	1,421.84	-40.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30040W108	201812285002540 TC...	-1,580.000	EVERSOURCE ENERGY 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	63.910297	-93,867.02	100,961.15	7,094.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30161N101	201812285003110 TC...	-453.000	EXELON CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	44.296997	-17,637.14	20,061.74	2,424.60
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		302130109	201812285002700 TC...	-1,154.000	EXPEDITORS INTERNATIONAL OF WA 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	65.438500	-60,023.27	75,503.50	15,480.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30231G102	201812285003350 TC...	-239.000	EXXON MOBIL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	67.311213	-21,431.99	16,084.78	-5,347.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30303M102	201812285002810 TC...	-1,012.000	FACEBOOK INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	132.085000	-151,672.33	133,658.16	-18,014.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		311900104	201812285003930 TC...	-25.000	FASTENAL CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	51.056400	-1,101.77	1,276.14	174.37
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		31620M106	201812285003660 TC...	-107.000	FIDELITY NATIONAL INFORMATION 32370...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	98.001588	-6,538.29	10,484.96	1,846.67
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		31620R303	201812285002270 TC...	-4,667.000	FIDELITY NATIONAL FINANCIAL IN 323704...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	30.647799	-141,324.21	142,984.75	1,660.54
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		316773100	201812285002200 TC...	-8,146.000	FIFTH THIRD BANCORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	23.204100	-202,591.36	188,936.68	-13,654.68



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	S		337738108	201812285003230 TC...	-307.000	FISERV INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	71.354495	-18,861.05	21,902.47	3,041.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		337932107	201812285004190 TC...	-366.000	FIRSTENERGY CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	36.312786	-12,964.11	13,286.64	322.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		345370860	201812285003610 TC...	-120.000	FORD MOTOR CO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	7.512583	-1,354.72	912.29	-442.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		354613101	201812285004250 TC...	-13.000	FRANKLIN RESOURCES INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	28.841538	-451.68	374.80	-76.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		356710857	201812285002190 TC...	-10,753.000	FREEPORT-MCMORAN INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	10.337799	-169,145.30	111,053.38	-58,091.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		363576109	201812285003160 TC...	-367.000	ARTHUR J GALLAGHER & CO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	70.562806	-18,670.93	25,892.54	7,221.61
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		366505105	201812285003480 TC...	-172.000	GARRETT MOTION INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	12.054593	-2,363.48	2,071.64	-311.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		369550108	201812285002770 TC...	-1,041.000	GENERAL DYNAMICS CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	152.022295	-180,043.86	158,242.74	-21,801.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		370334104	201812285003950 TC...	-21.000	GENERAL MILLS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	38.305238	-1,263.12	804.18	-478.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		37045V100	201812285002230 TC...	-5,993.000	GENERAL MOTORS CO 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	32.746000	-237,013.21	196,184.29	-40,828.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		38141G104	201812285003030 TC...	-618.000	GOLDMAN SACHS GROUP INC/THE 32370...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	161.364207	-121,626.54	99,715.60	-21,910.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		384802104	201812285004110 TC...	-155.000	WW GRAINGER INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	277.603302	-35,561.68	43,026.36	7,464.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		40434L105	201812285002880 TC...	-925.000	HP INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	20.032000	-15,270.47	18,520.10	3,249.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		416515104	201812285002730 TC...	-1,093.000	HARTFORD FINANCIAL SERVICES GR 323...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	42.846596	-52,476.08	46,819.79	-5,656.29
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		427866108	201812285003000 TC...	-645.000	HERSHEY CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	105.128403	-68,595.28	67,800.48	-794.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		42824C109	201812285002980 TC...	-662.000	HEWLETT PACKARD ENTERPRISE CO 323...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	12.727507	-9,779.00	8,418.88	-1,360.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		43300A203	201812285002740 TC...	-1,093.000	HILTON WORLDWIDE HOLDINGS INC 3237...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	68.735004	-69,652.65	75,115.45	5,462.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		436440101	201812285002850 TC...	-956.000	HOLOGIC INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	39.574895	-38,705.08	37,823.54	-881.54
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		437076102	201812285003820 TC...	-60.000	HOME DEPOT INC/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	165.509666	-10,290.96	9,929.85	-361.11
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		444859102	201812285003060 TC...	-534.000	HUMANA INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	278.737902	-118,899.35	148,838.76	29,939.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		446413106	201812285003420 TC...	-209.000	HUNTINGTON INGALLS INDUSTRIES 3237...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	184.138803	-42,068.19	38,482.41	-3,585.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		44919P508	201812285003680 TC...	-96.000	IAC/INTERACTIVECORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	177.620208	-14,707.85	17,060.35	2,342.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		45168D104	201812285003570 TC...	-126.000	IDEXX LABORATORIES INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	183.318095	-18,827.74	23,096.51	4,568.77
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		452308109	201812285003860 TC...	-50.000	ILLINOIS TOOL WORKS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	122.688400	-5,674.37	6,133.84	459.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		45866F104	201812285003120 TC...	-451.000	INTERCONTINENTAL EXCHANGE INC 3237...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	72.629401	-25,345.06	32,750.92	7,405.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		45920D101	201812285003960 TC...	-19.000	INTERNATIONAL BUSINESS MACHINE 323...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	110.930000	-2,960.56	2,107.45	-853.11
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		459506101	201812285004210 TC...	-63.000	INTERNATIONAL FLAVORS & FRAGRA 323...	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	128.941746	-3,590.22	8,122.59	-467.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		461202103	201812285003690 TC...	-89.000	INTUIT INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	189.981123	-12,442.34	16,907.21	4,464.87
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		46120E602	201812285003600 TC...	-122.000	INTUITIVE SURGICAL INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	456.542868	-29,658.79	55,696.28	26,037.49
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		46266C105	201812285002910 TC...	-884.000	IQVIA HOLDINGS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	109.939502	-76,898.24	97,176.41	20,278.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		47816D104	201812285003810 TC...	-63.000	JOHNSON & JOHNSON 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	124.129841	-8,332.44	7,819.44	-513.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		48248D100	201812285003910 TC...	-28.000	KLA-TENCOR CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	86.233928	-2,357.89	2,414.23	56.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		485170302	201812285004050 TC...	-1,267.000	KANSAS CITY SOUTHERN 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	94.086101	-126,468.89	119,192.87	-7,276.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		49271V100	201812285004040 TC...	-5,718.000	KEURIG DR PEPPER INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	25.148499	-188,819.35	143,740.07	-45,079.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		49456B101	201812285003490 TC...	-170.000	KINDER MORGAN INC/COE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	15.255294	-3,034.65	2,591.66	-442.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		50075A106	201812285003880 TC...	-45.000	KRAFT HEINZ CO/THE 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	43.029777	-3,166.16	1,935.86	-1,230.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		512807108	201812285002830 TC...	-1,004.000	LAM RESEARCH CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	130.374003	-118,643.59	130,883.75	12,240.16
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		51783A107	201812285002320 TC...	-3,387.000	LAS VEGAS SANDS CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	50.241700	-260,103.31	170,132.55	-89,970.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		521865204	201812285003010 TC...	-635.000	LEAR CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	118.425606	-98,298.14	75,192.93	-23,105.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		534187109	201812285002570 TC...	-1,494.000	LINCOLN NATIONAL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	50.173299	-88,256.71	74,942.99	-13,313.72
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		54042A108	201812285003550 TC...	-126.000	LOEWS CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	43.996666	-5,437.32	5,542.24	104.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		55616P104	201812285004120 TC...	-1,257.000	MACY'S INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	29.066698	-42,507.67	36,523.79	-5,983.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		56585A102	201812285002260 TC...	-4,995.000	MARATHON PETROLEUM CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	57.845699	-278,942.76	288,885.56	9,942.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		570535104	201812285003990 TC...	-10.000	MARKEL CORP 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	989.793000	-9,805.29	9,997.70	92.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		571748102	201812285003500 TC...	-156.000	MARSH & MCLENNAN COS INC 32370411	UBS SECU..	12/27/2018	12/27/2018	12/31/2018	77.052115	-11,209.08	12,018.41	809.33

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	S		57636Q104	201812285002890 TC...	-895.000	MASTERCARD INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	182.997698	-122,318.80	163,771.86	41,453.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		57772K101	201812285004070 TC...	-1,461.000	MAXIM INTEGRATED PRODUCTS INC 3237...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	49.082197	-70,237.43	71,693.54	1,456.11
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		592688105	201812285003970 TC...	-47.000	METTLER-TOLEDO INTERNATIONAL I 3237...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	553.202765	-18,890.24	25,999.72	7,109.48
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		594918104	201812285003460 TC...	-187.000	MICROSOFT CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	98.202513	-13,174.32	18,361.76	5,187.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		595112103	201812285002300 TC...	-3,775.000	MICRON TECHNOLOGY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	31.170299	-105,238.14	117,628.60	12,390.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		59522J103	201812285003340 TC...	-247.000	MID-AMERICA APARTMENT COMMUNIT 32...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	93.390283	-23,608.47	23,064.63	-543.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		60871R209	201812285003670 TC...	-99.000	MOLSON COORS BREWING CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	55.338585	-9,397.84	5,477.45	-3,920.39
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		609207105	201812285003410 TC...	-210.000	MONDELEZ INTERNATIONAL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	39.806809	-9,122.52	8,357.22	-785.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		61174X109	201812285002290 TC...	-4,215.000	MONSTER BEVERAGE CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	48.494000	-252,484.13	204,357.40	-48,126.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		617446448	201812285002430 TC...	-1,945.000	MORGAN STANLEY 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	38.936601	-78,476.67	75,711.25	-2,765.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		620076307	201812285003090 TC...	-475.000	MOTOROLA SOLUTIONS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	110.230800	-35,006.95	52,354.19	17,347.24
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		629447105	201812285003980 TC...	-12.000	NVR INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	2,397.462500	-36,080.93	28,769.05	-7,317.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		631103108	201812285004200 TC...	-118.000	NASDAQ INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	78.919406	-8,105.93	9,311.18	1,205.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		640268108	201812285004230 TC...	-158.000	NEKTAR THERAPEUTICS 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	31.741518	-7,608.82	5,013.51	-2,595.31
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		64110D104	201812285002420 TC...	-2,002.000	NETAPP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	57.705399	-62,203.24	115,504.68	53,301.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		651639106	201812285002240 TC...	-5,739.000	NEWMONT MINING CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	34.529099	-229,666.91	198,102.53	-31,564.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		65339F101	201812285003850 TC...	-51.000	NEXTERA ENERGY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	169.556078	-7,330.22	8,646.73	1,316.51
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		654106103	201812285002940 TC...	-818.000	NIKE INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	72.140403	-60,074.68	59,001.90	-1,072.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		655844108	201812285003730 TC...	-82.000	NORFOLK SOUTHERN CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	145.422804	-9,542.01	11,923.69	2,381.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		666807102	201812285002720 TC...	-1,106.000	NORTHROP GRUMMAN CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	233.918001	-289,030.82	258,698.88	-30,331.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		67066G104	201812285002860 TC...	-946.000	NVIDIA CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	127.978202	-131,422.14	121,056.34	-10,365.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		693475105	201812285002990 TC...	-655.000	PNC FINANCIAL SERVICES GROUP I 3237...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	113.835206	-74,723.29	74,554.54	-168.75
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		693506107	201812285003790 TC...	-68.000	PPG INDUSTRIES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	99.366029	-7,510.54	6,756.12	-754.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		693656100	201812285002760 TC...	-1,839.000	PVH CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	90.264196	-114,007.12	93,772.89	-20,234.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		695156109	201812285003040 TC...	-595.000	PACKAGING CORP OF AMERICA 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	82.076504	-69,561.39	48,828.93	-20,732.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		704326107	201812285003400 TC...	-214.000	PAYCHEX INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	63.561682	-13,513.51	13,599.88	86.37
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		713448108	201812285003560 TC...	-126.000	PEPSICO INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	108.120714	-13,675.19	13,621.77	-53.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		742718109	201812285003530 TC...	-136.000	PROCTER & GAMBLE CO/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	89.830000	-11,192.36	12,215.36	1,023.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		743315103	201812285002960 TC...	-733.000	PROGRESSIVE CORP/THE 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	58.767298	-26,097.57	43,068.54	16,970.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74340W103	201812285004000 TC...	-10.000	PROLOGIS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	56.940000	-588.56	569.29	-19.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		744320102	201812285004010 TC...	-6.000	PRUDENTIAL FINANCIAL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	79.576666	-556.73	477.39	-79.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74834L100	201812285004020 TC...	-3.000	QUEST DIAGNOSTICS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	81.326666	-257.91	243.94	-13.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		754730109	201812285002600 TC...	-1,427.000	RAYMOND JAMES FINANCIAL INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	72.903700	-110,087.64	104,017.95	-6,069.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		755111507	201812285002480 TC...	-1,744.000	RAYTHEON CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	150.887500	-283,543.72	263,126.93	-30,416.79
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		7591EP100	201812285002210 TC...	-7,047.000	REGIONS FINANCIAL CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	13.188700	-87,935.45	92,869.09	4,933.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		761152107	201812285002680 TC...	-1,191.000	RESMED INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	108.133198	-79,987.54	128,773.05	48,785.51
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		773903109	201812285003830 TC...	-57.000	ROCKWELL AUTOMATION INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	147.689824	-7,553.00	8,417.64	864.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		778296103	201812285002580 TC...	-1,446.000	ROSS STORES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	79.951701	-116,015.16	115,594.19	-420.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		79466L302	201812285002590 TC...	-1,442.000	SALESFORCE.COM INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	129.808002	-170,440.86	187,166.28	16,725.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		81211K100	201812285004160 TC...	-627.000	SEALED AIR CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	33.682200	-28,573.92	21,112.19	-7,461.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		829688103	201812285004130 TC...	-6,060.000	SIRIUS XM HOLDINGS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	5.566600	-26,130.22	33,684.68	7,554.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		854502101	201812285003770 TC...	-74.000	STANLEY BLACK & DECKER INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	116.934864	-9,013.52	8,652.32	-361.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		857477103	201812285002440 TC...	-1,896.000	STATE STREET CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	61.788101	-163,826.74	117,129.75	-46,696.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		871507107	201812285003180 TC...	-347.000	SYNOPSIS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	81.537492	-23,554.26	28,289.57	4,735.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		87612E106	201812285002790 TC...	-1,037.000	TARGET CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	63.317598	-72,289.11	65,649.12	-6,639.99



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	S		883556102	201812285003710 TC...	-88.000	THERMO FISHER SCIENTIFIC INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	216.292727	-15,610.47	19,032.63	3,422.16
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		88579Y101	201812285003920 TC...	-25.000	3M CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	185.787600	-4,564.13	4,644.37	80.24
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		886547108	201812285003310 TC...	-261.000	TIFFANY & CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	77.305019	-21,666.01	20,173.73	-1,492.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		891027104	201812285003050 TC...	-585.000	TORCHMARK CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	72.990393	-45,710.10	42,692.97	-3,017.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		891906109	201812285003020 TC...	-623.000	TOTAL SYSTEM SERVICES INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	78.181605	-38,830.51	48,700.27	9,869.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		892356106	201812285003280 TC...	-272.000	TRACTOR SUPPLY CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	82.246213	-21,162.74	22,367.95	1,205.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		90130A101	201812285002460 TC...	-1,804.000	TWENTY-FIRST CENTURY FOX INC 32370...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	47.450598	-71,873.91	85,581.72	13,707.81
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		902494103	201812285002330 TC...	-2,953.000	TYSON FOODS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	51.722898	-209,216.33	152,706.20	-56,510.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		902653104	201812285003200 TC...	-341.000	UDR INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	38.845806	-12,674.63	13,242.83	568.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		902973304	201812285003740 TC...	-77.000	US BANCORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	44.987792	-3,684.29	3,463.24	-221.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		907818108	201812285003330 TC...	-251.000	UNION PACIFIC CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	133.717091	-29,150.57	33,560.04	4,409.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		91324P102	201812285003620 TC...	-120.000	UNITEDHEALTH GROUP INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	238.999000	-18,269.00	28,678.30	10,409.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		918204108	201812285003970 TC...	-18.000	VF CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	68.777222	-1,434.20	1,237.79	-196.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92220P105	201812285003510 TC...	-153.000	VARIAN MEDICAL SYSTEMS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	108.652026	-12,410.35	16,622.01	4,211.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92336X109	201812285004060 TC...	-2,996.000	VEONEER INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	24.752600	-99,548.88	74,127.86	-25,421.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92343E102	201812285003290 TC...	-272.000	VERISIGN INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	143.869485	-29,851.70	39,129.27	9,277.57
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92345Y106	201812285002900 TC...	-884.000	VERISK ANALYTICS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	106.722002	-79,063.92	94,332.18	15,268.26
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92826C839	201812285003790 TC...	-77.000	VISA INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	128.101129	-12,632.66	15,883.09	3,250.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		931142103	201812285002920 TC...	-676.000	WALMART INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	89.309200	-70,149.44	78,225.08	8,075.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		94106L109	201812285003390 TC...	-228.000	WASTE MANAGEMENT INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	86.268201	-16,259.98	19,666.61	3,406.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		941848103	201812285004080 TC...	-360.000	WATERS CORP 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	181.350194	-54,554.54	65,281.62	10,727.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		961450105	201812285002620 TC...	-1,397.000	WESTROCK CO 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	36.814702	-72,855.06	51,415.50	-21,469.56
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		961558109	201812285002670 TC...	-1,224.000	WORLDPAY INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	74.395702	-80,247.46	91,046.91	10,799.45
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		963134107	201812285003220 TC...	-322.000	WYNN RESORTS LTD 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	95.606894	-37,356.44	30,781.79	-6,574.65
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		988496101	201812285003470 TC...	-186.000	YUM! BRANDS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	89.738602	-12,027.57	16,689.30	4,661.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		98956P102	201812285003780 TC...	-73.000	ZIMMER BIOMET HOLDINGS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	98.891643	-8,819.18	7,291.26	-1,527.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		98978V103	201812285003370 TC...	-237.000	ZOETIS INC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	82.416793	-12,533.82	19,530.15	6,996.33
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G0177J108	201812285003800 TC...	-66.000	ALLERGAN PLC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	129.825606	-14,033.92	8,567.71	-5,466.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G02602103	201812285003360 TC...	-228.000	AMDOCS LTD 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	57.408684	-13,390.53	13,086.72	-303.81
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G0450A105	201812285002350 TC...	-2,929.000	ARCH CAPITAL GROUP LTD 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	25.922198	-70,448.67	75,895.84	5,447.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G1151C101	201812285003760 TC...	-75.000	ACCENTURE PLC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	137.125066	-11,292.14	10,283.49	-1,008.65
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G16249107	201812285004140 TC...	-2,108.000	BROOKFIELD PROPERTY PARTNERS L 32...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	15.299198	-41,920.77	32,229.21	-9,691.56
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G16962105	201812285003130 TC...	-413.000	BUNGE LTD 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	52.517094	-27,299.76	21,685.14	-5,614.62
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G29183103	201812285003520 TC...	-143.000	EATON CORP PLC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	67.487892	-10,246.39	9,649.18	-597.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G3223R108	201812285003450 TC...	-203.000	EVEREST RE GROUP LTD 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	210.295517	-41,123.64	42,687.40	1,563.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G5494J103	201812285002530 TC...	-1,594.000	LINDE PLC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	152.591599	-211,231.67	243,211.90	31,980.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G66721104	201812285002500 TC...	-1,628.000	NORWEGIAN CRUISE LINE HOLDINGS 323...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	40.794398	-82,789.64	66,396.13	-16,393.51
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G7945M107	201812285004220 TC...	-196.000	SEAGATE TECHNOLOGY PLC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	37.614387	-9,544.54	7,370.36	-2,174.18
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G96629103	201812285003840 TC...	-82.000	WILLIS TOWERS WATSON PLC 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	148.660192	-6,696.18	7,729.70	1,033.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		H84989104	201812285002640 TC...	-1,362.000	TE CONNECTIVITY LTD 32370411	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	73.169096	-100,990.82	99,541.39	-1,349.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		NS3745100	201812285002650 TC...	-1,290.000	LYONDELLBASELL INDUSTRIES NV 32370...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	81.361403	-143,984.90	104,967.74	-39,017.16
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		V7780T103	201812285002400 TC...	-2,186.000	ROYAL CARIBBEAN CRUISES LTD 32370...	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	92.386198	-205,607.38	201,931.74	-3,675.64



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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						10,585,875...							40,105,896.80	2,398,958.27	2,468,411.25
BOOK VALUE ADJUSTMENTS						0.000							1,348.88	0.00	0.00
U.S. DOLLAR						0.000							1,348.88	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	AVG		222070203	20181016A000060	0.000	COTY INC RETURN OF CAP ADJUSTMENT		9/1/2018	3/15/2018	10/16/2018	0.000000	1,348.88	0.00	0.00
CLASS ACTIONS						0.000							219,219.47	219,219.47	219,219.47
U.S. DOLLAR						0.000							219,219.47	219,219.47	219,219.47
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181010S000080100..	0.000	SCHERING-PLOUGH CORP (2008) 01/02/0..		10/10/2018	10/10/2018		0.000000	2.09	2.09	2.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181012S000200319..	0.000	HALLIBURTON COMPANY 08/13/99 - 03/06/..		10/12/2018	10/12/2018		0.000000	4,047.66	4,047.66	4,047.66
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181024S000050000..	0.000	3-14-CV-00682-JAGGENWORTH FINA NCIA..		10/24/2018	10/24/2018		0.000000	48.09	48.09	48.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181102S000170000..	0.000	DS-2367 (SRC) (CLW)MERCK & CO INC. SE..		11/2/2018	11/2/2018		0.000000	134,386.38	134,386.38	134,386.38
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181203S000030322..	0.000	AVON PRODUCTS 07/28/06 - 01/24 /12 CLA..		12/3/2018	12/3/2018		0.000000	1,704.12	1,704.12	1,704.12
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181231S00041031D..	0.000	MERCK AND CO. 5/20/99 - 01/28/ 05 CLASS..		12/31/2018	12/31/2018		0.000000	79,031.13	79,031.13	79,031.13
CORPORATE ACTIONS						10,742.552							1,676,985.49	1,828,249.21	1,678,334.37
U.S. DOLLAR						10,742.552							1,676,985.49	1,828,249.21	1,678,334.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		00817Y108	20181129F000260	-6,443.000	DELIVER SHARES FOR 126650100 AETNA..		11/29/2018	11/29/2018	11/29/2018	0.000000	-398,844.40	0.00	-398,844.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		00817Y108	20181130A000390	0.000	CASH AND STOCK MERGER AETNA INC		11/29/2018	11/29/2018		0.000000	934,235.00	934,235.00	934,235.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		03349M105	20181008A000370	0.000	CASH AND STOCK ANDEAVOR		10/5/2018	10/5/2018		0.000000	51,992.29	51,992.29	51,992.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000080	-3.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-172.21	0.00	-172.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000090	-18.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-1,033.28	0.00	-1,033.28
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000110	-46.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-2,640.61	0.00	-2,640.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000130	-61.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-3,501.68	0.00	-3,501.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000150	-25.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-1,435.11	0.00	-1,435.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000170	-267.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-15,327.01	0.00	-15,327.01
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000190	-100.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-5,740.45	0.00	-5,740.45
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000210	-29.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-1,664.73	0.00	-1,664.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000230	-901.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-51,721.47	0.00	-51,721.47
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000250	-12.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-688.85	0.00	-688.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000270	-180.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-10,332.81	0.00	-10,332.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000290	-37.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-2,123.97	0.00	-2,123.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000310	-939.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-53,902.84	0.00	-53,902.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		03349M105	20181008F000330	-8.000	STOCK AND CASH MERGER TO 56585A1..		10/1/2018	10/1/2018	10/1/2018	0.000000	-459.24	0.00	-459.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		125509109	20181221F000100	-4,794.000	CIGNA HOLDING CO MERGER EFFECTIVE..		12/21/2018	12/21/2018	12/21/2018	0.000000	-352,414.78	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000110	545.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	40,063.84	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000120	157.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	11,541.32	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000130	40.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	2,940.46	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000140	60.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	4,410.70	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000150	35.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	2,572.91	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000160	124.000	CIGNA CORP MERGER EFFECTIVE 21-D..		12/21/2018	12/21/2018	12/21/2018	0.000000	9,115.44	0.00	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	MM		125523100	20181221F000170	51.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	3,749.09	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000180	32.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	2,352.37	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000190	559.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	41,093.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000200	210.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	15,437.44	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000210	276.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	20,289.21	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000220	1,928.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	141,730.43	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000230	26.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	1,911.30	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000240	388.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	28,522.51	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000250	32.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	2,352.37	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000260	79.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	5,807.42	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000270	40.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	2,940.46	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000280	15.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	1,102.67	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		125523100	20181221F000290	197.000	CIGNA CORP MERGER EFFECTIVE D..	21-	12/21/2018	12/21/2018	12/21/2018	0.000000	14,481.84	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000330	27.504	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	4,910.56	0.00	4,910.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000350	108.556	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	19,381.59	0.00	19,381.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000370	4.138	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	738.80	0.00	738.80
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000390	26.478	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	5,084.46	0.00	5,084.46
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000410	40.548	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	7,257.29	0.00	7,257.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000430	24.583	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	4,389.05	0.00	4,389.05
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000450	36.997	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	6,605.44	0.00	6,605.44
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000470	85.920	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	15,340.16	0.00	15,340.16
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000490	17.768	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	3,172.30	0.00	3,172.30
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000510	356.824	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	63,707.36	0.00	63,707.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000530	133.870	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	23,901.15	0.00	23,901.15
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000550	179.142	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	31,984.01	0.00	31,984.01
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000570	1,231.604	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	219,890.58	0.00	219,890.58
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000590	16.551	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	2,955.02	0.00	2,955.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000610	231.960	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	41,414.14	0.00	41,414.14
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000630	45.759	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	8,169.81	0.00	8,169.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000650	4.625	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	825.75	0.00	825.75
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000660	9.979	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	1,781.65	0.00	1,781.65
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		125523100	20181221F000670	110.504	STOCK AND CASH MERGER FROM 30219..		12/21/2018	12/21/2018	12/21/2018	0.000000	19,729.38	0.00	19,729.38
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000270	488.437	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	39,412.01	0.00	39,412.01
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000280	174.262	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	14,061.23	0.00	14,061.23
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000290	45.241	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	3,650.51	0.00	3,650.51
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000300	67.862	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	5,475.77	0.00	5,475.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000310	41.052	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	3,312.50	0.00	3,312.50
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000320	141.588	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	11,424.75	0.00	11,424.75
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000330	58.646	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	4,732.15	0.00	4,732.15
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000340	14.243	RECEIVE SHARES FOR 00817Y108 CVS H..		11/29/2018	11/29/2018	11/29/2018	0.000000	1,149.24	0.00	1,149.24



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		126650100	20181129F000350	634.215	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	51,174.78	0.00	51,174.78
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000360	237.938	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	19,198.99	0.00	19,198.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000370	312.499	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	25,215.58	0.00	25,215.58
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000380	2,185.820	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	176,373.83	0.00	176,373.83
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000390	29.323	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	2,366.07	0.00	2,366.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000400	96.347	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	7,774.24	0.00	7,774.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000410	444.034	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	35,829.10	0.00	35,829.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000420	33.512	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	2,704.08	0.00	2,704.08
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000430	91.320	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	7,368.63	0.00	7,368.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000440	26.810	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	2,163.27	0.00	2,163.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000450	37.701	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	3,042.09	0.00	3,042.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000460	15.918	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	1,284.44	0.00	1,284.44
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		126650100	20181129F000470	221.179	RECEIVE SHARES FOR 00817Y108 CVS H...		11/29/2018	11/29/2018	11/29/2018	0.000000	17,846.95	0.00	17,846.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	CDC		222070203	20180321A000140	0.000	COTY INC		9/1/2018	3/15/2018		0.000000	-1,348.88	-1,348.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MBV		26884L109	20181113F000090	0.000	EQT CORP NON TAXABLE DIST COS		11/13/2018	11/13/2018	11/12/2018	0.000000	-120,873.34	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000100	3.200	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	96.95	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000110	24.800	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	751.37	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000120	58.400	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	1,769.35	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000130	24.800	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	751.37	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000140	14.400	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	436.28	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000150	264.800	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	8,022.67	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000160	99.200	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	3,005.47	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000170	132.800	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	4,023.46	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000180	913.600	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	27,679.43	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000190	304.000	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	9,210.32	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000200	208.800	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	6,326.04	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000210	14.400	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	436.28	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000220	43.200	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	1,308.83	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000230	4.800	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	145.43	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000240	1,535.200	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	46,512.12	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000250	8.000	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	242.38	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000260	145.600	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	4,411.26	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		294600101	20181113F000270	189.600	EQUITRANS MIDSTREAM CORP NON TAX...		11/13/2018	11/13/2018	11/12/2018	0.000000	5,744.33	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000300	-113.000	STOCK AND CASH MERGER TO 1255231...		12/21/2018	12/21/2018	12/21/2018	0.000000	-5,995.77	0.00	-5,995.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000310	-446.000	STOCK AND CASH MERGER TO 1255231...		12/21/2018	12/21/2018	12/21/2018	0.000000	-23,664.70	0.00	-23,664.70
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000320	-17.000	STOCK AND CASH MERGER TO 1255231...		12/21/2018	12/21/2018	12/21/2018	0.000000	-802.02	0.00	-802.02



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	SW		30219G108	20181221F000340	-117.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-5,208.01	0.00	-5,208.01
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000360	-167.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-8,861.00	0.00	-8,861.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000380	-101.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-5,359.05	0.00	-5,359.05
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000400	-152.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-8,065.10	0.00	-8,065.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000420	-353.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-18,730.14	0.00	-18,730.14
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000440	-73.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-3,873.37	0.00	-3,873.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000460	-1,466.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-77,785.78	0.00	-77,785.78
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000480	-550.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-29,182.93	0.00	-29,182.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000500	-736.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-39,052.07	0.00	-39,052.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000520	-5,080.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-268,482.97	0.00	-268,482.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000540	-68.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-3,608.07	0.00	-3,608.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000560	-953.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-50,566.06	0.00	-50,566.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000580	-188.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-9,975.26	0.00	-9,975.26
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000600	-19.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-1,008.14	0.00	-1,008.14
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000620	-41.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-2,175.45	0.00	-2,175.45
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		30219G108	20181221F000640	-454.000	STOCK AND CASH MERGER TO 1255231..		12/21/2018	12/21/2018	12/21/2018	0.000000	-24,089.18	0.00	-24,089.18
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		30219G108	20181226A000090	0.000	CASH AND STOCK MERGER EXPRESS SC..		12/24/2018	12/24/2018		0.000000	539,857.50	539,857.50	539,857.50
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000410	193.600	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	1,237.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000420	45.100	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	288.16	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000430	9.000	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	57.50	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000440	11.800	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	75.40	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000450	14.700	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	93.92	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000460	18.000	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	115.01	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000470	10.900	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	69.64	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000480	4.800	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	30.67	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000490	37.800	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	241.52	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000500	15.600	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	99.68	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000510	8.600	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	54.95	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000520	169.700	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	1,084.29	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000530	63.600	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	406.37	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000540	41.300	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	263.88	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000550	576.700	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	3,684.79	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000560	7.700	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	49.20	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000570	10.200	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	65.17	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000580	114.900	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	734.15	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000590	11.900	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	76.03	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		366505105	20181001F000600	23.600	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	150.79	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000610	5.900	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	37.70	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		366505105	20181001F000620	7.400	GARRETT MOTION INC NON TAXABLE DIS..		10/1/2018	10/1/2018	10/1/2018	0.000000	47.28	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MBV		438516106	20181001F000400	0.000	HONEYWELL INTERNATIONAL INC NON T..		10/1/2018	10/1/2018	10/1/2018	0.000000	-9,963.10	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MBV		438516106	20181029F000110	0.000	HONEYWELL INTERNATIONAL INC NON T..		10/29/2018	10/29/2018	10/29/2018	0.000000	-24,938.48	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000100	4.881	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	172.21	0.00	172.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000120	29.283	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	1,033.28	0.00	1,033.28
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000140	74.835	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	2,640.61	0.00	2,640.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000160	99.238	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	3,501.68	0.00	3,501.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000180	40.671	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	1,435.11	0.00	1,435.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000200	434.369	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	15,327.01	0.00	15,327.01
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000220	162.685	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	5,740.45	0.00	5,740.45
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000240	47.179	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	1,664.73	0.00	1,664.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000260	1,465.793	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	51,721.47	0.00	51,721.47
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000280	19.522	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	688.85	0.00	688.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000300	292.833	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	10,332.81	0.00	10,332.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000320	60.194	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	2,123.97	0.00	2,123.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000340	1,527.614	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	53,902.84	0.00	53,902.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		56585A102	20181008F000350	13.015	STOCK AND CASH MERGER FROM 03349..		10/1/2018	10/1/2018	10/1/2018	0.000000	459.24	0.00	459.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000470	-823.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-82,064.37	0.00	-82,064.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000480	-169.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-16,851.61	0.00	-16,851.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000490	-11.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-1,096.85	0.00	-1,096.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000500	-44.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-4,387.40	0.00	-4,387.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000510	-28.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-2,791.98	0.00	-2,791.98
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000520	-66.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-6,581.10	0.00	-6,581.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000530	-40.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-3,988.55	0.00	-3,988.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000540	-14.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-1,395.99	0.00	-1,395.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000550	-139.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-13,860.20	0.00	-13,860.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000560	-58.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-5,783.39	0.00	-5,783.39
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000570	-621.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-61,922.20	0.00	-61,922.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000580	-233.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-23,233.29	0.00	-23,233.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000590	-243.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-24,230.43	0.00	-24,230.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000600	-2,131.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-212,489.88	0.00	-212,489.88
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000610	-29.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-2,891.70	0.00	-2,891.70
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000620	-60.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-5,982.82	0.00	-5,982.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000630	-431.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-42,976.60	0.00	-42,976.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000640	-35.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-3,489.98	0.00	-3,489.98
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000650	-89.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-8,874.52	0.00	-8,874.52
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		74005P104	20181031F000660	-32.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-3,190.84	0.00	-3,190.84



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	SW		7400SP104	20181031F000670	-44.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-4,387.40	0.00	-4,387.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		7400SP104	20181031F000680	-30.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-2,991.41	0.00	-2,991.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		7400SP104	20181031F000690	-42.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-4,187.98	0.00	-4,187.98
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		7400SP104	20181031F000700	-20.000	STOCK AND CASH MERGER TO G5494J1..		10/31/2018	10/31/2018	10/31/2018	0.000000	-1,994.27	0.00	-1,994.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000120	322.667	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	3,441.75	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000130	75.167	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	801.77	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000140	15.000	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	160.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000150	19.667	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	209.78	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000160	24.500	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	261.33	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000170	-30.000	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	320.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000180	18.167	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	193.78	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000190	8.000	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	85.33	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000200	63.000	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	671.99	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000210	26.000	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	277.33	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000220	14.333	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	152.89	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000230	282.833	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	3,016.87	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000240	106.000	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	1,130.66	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000250	68.833	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	734.22	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000260	961.167	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	10,252.37	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000270	12.833	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	136.89	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000280	17.000	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	181.33	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000290	191.500	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	2,042.65	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000300	19.833	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	211.55	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000310	39.333	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	419.55	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000320	9.833	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	104.89	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		76118Y104	20181029F000330	12.333	RESIDEO TECHNOLOGIES INC NON TAXA..		10/29/2018	10/29/2018	10/29/2018	0.000000	131.55	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		774341101	20181127F000050	-3,237.000	DELIVER SHARES FOR 913017109 ROCK..		11/27/2018	11/27/2018	11/27/2018	0.000000	-231,852.89	0.00	-231,852.89
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		774341101	20181130A000380	0.000	CASH AND STOCK MERGER ROCKWELL C..		11/29/2018	11/29/2018		0.000000	289,789.65	289,789.65	289,789.65
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		774341101	20181219A000100	0.000	CASH AND SHARE MERGER ROCKWELL C..		11/30/2018	11/30/2018		0.000000	12,319.56	12,319.56	12,319.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		775711104	20181211F000130	967.000	ROLLINS INC STOCK SPLIT 150%		12/11/2018	12/11/2018	12/10/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000050	1,619.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000060	409.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000070	106.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000080	157.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000090	95.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000100	329.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000110	136.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000120	1,464.000	TJX COS INC/THE STOCK SPLIT 200%		11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		872540109	20181107F000130	548.000	TJX COS INC/THE STOCK SPLIT	200%	11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000140	533.000	TJX COS INC/THE STOCK SPLIT	200%	11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000150	5,010.000	TJX COS INC/THE STOCK SPLIT	200%	11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000160	67.000	TJX COS INC/THE STOCK SPLIT	200%	11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000170	142.000	TJX COS INC/THE STOCK SPLIT	200%	11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000180	992.000	TJX COS INC/THE STOCK SPLIT	200%	11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000190	203.000	TJX COS INC/THE STOCK SPLIT	200%	11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		872540109	20181107F000200	35.000	TJX COS INC/THE STOCK SPLIT	200%	11/7/2018	11/7/2018	11/6/2018	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000060	28.144	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	3,480.53	0.00	3,480.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000070	29.270	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	3,619.76	0.00	3,619.76
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000080	12.008	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	1,485.03	0.00	1,485.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000090	7.880	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	974.54	0.00	974.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000100	11.633	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	1,438.62	0.00	1,438.62
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000110	6.759	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	835.33	0.00	835.33
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000120	24.016	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	2,970.06	0.00	2,970.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000130	9.757	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	1,206.59	0.00	1,206.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000140	107.322	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	13,272.45	0.00	13,272.45
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000150	40.152	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	4,965.56	0.00	4,965.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000160	47.657	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	5,893.70	0.00	5,893.70
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000170	369.248	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	45,664.65	0.00	45,664.65
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000180	4.878	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	603.29	0.00	603.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000190	5.254	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	649.70	0.00	649.70
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000200	73.549	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	9,095.80	0.00	9,095.80
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000210	9.006	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	1,113.77	0.00	1,113.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000220	15.010	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	1,856.29	0.00	1,856.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000230	326.092	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	40,327.82	0.00	40,327.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000240	10.882	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	1,345.80	0.00	1,345.80
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000250	12.008	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	1,485.03	0.00	1,485.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000260	10.132	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	1,252.99	0.00	1,252.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000270	4.503	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	556.89	0.00	556.89
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		913017109	20181127F000280	49.533	RECEIVE SHARES FOR 774341101 UNITE.		11/27/2018	11/27/2018	11/27/2018	0.000000	6,125.75	0.00	6,125.75
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		G16249107	20181010A000160	0.000	ROCA BROOKFIELD PROPERTY PARTNER.		9/28/2018	9/28/2018		0.000000	1,404.09	1,404.09	1,404.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000230	823.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	82,064.37	0.00	82,064.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000240	169.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	16,851.61	0.00	16,851.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000250	11.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	1,096.85	0.00	1,096.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000260	44.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	4,387.40	0.00	4,387.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000270	28.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	2,791.98	0.00	2,791.98
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000280	66.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	6,581.10	0.00	6,581.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000290	40.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	3,988.55	0.00	3,988.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000300	14.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	1,395.99	0.00	1,395.99



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		G5494J103	20181031F000310	139.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	13,860.20	0.00	13,860.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000320	58.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	5,783.39	0.00	5,783.39
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000330	621.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	61,922.20	0.00	61,922.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000340	233.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	23,233.29	0.00	23,233.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000350	243.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	24,230.43	0.00	24,230.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000360	2,131.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	212,489.87	0.00	212,489.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000370	29.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	2,891.70	0.00	2,891.70
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000380	60.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	5,982.82	0.00	5,982.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000390	431.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	42,976.60	0.00	42,976.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000400	35.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	3,489.98	0.00	3,489.98
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000410	69.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	8,874.52	0.00	8,874.52
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000420	32.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	3,190.84	0.00	3,190.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000430	44.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	4,387.40	0.00	4,387.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000440	30.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	2,991.41	0.00	2,991.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000450	42.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	4,187.97	0.00	4,187.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		G5494J103	20181031F000460	20.000	STOCK AND CASH MERGER FROM 74005..		10/31/2018	10/31/2018	10/31/2018	0.000000	1,994.27	0.00	1,994.27
DIVIDEND ACCRUALS						5,116,352.112							0.00	2,317,362.65	0.00
U.S. DOLLAR						5,116,352.112							0.00	2,317,362.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		001055102	20181120P000020	15,123.000	AFLAC INC CASH DIVIDEND 026%		11/20/2018	11/20/2018	12/3/2018	0.000000	0.00	3,931.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00130H105	20181031P000020	12,499.000	AES CORP/VA CASH DIVIDEND 013%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	1,624.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00206R102	20181009P000010	137,178.000	AT&T INC CASH DIVIDEND 050%		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	68,589.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		002824100	20181012P000010	33,139.000	ABBOTT LABORATORIES CASH DIVIDEND		10/12/2018	10/12/2018	11/15/2018	0.000000	0.00	9,278.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00287Y109	20181012P000020	28,604.000	ABBVIE INC CASH DIVIDEND 096%		10/12/2018	10/12/2018	11/15/2018	0.000000	0.00	27,459.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00751Y106	20181220P000020	1,459.000	ADVANCE AUTO PARTS INC CASH DIVIDE..		12/20/2018	12/20/2018	1/4/2019	0.000000	0.00	87.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00817Y108	20181023P000010	6,179.000	AETNA INC CASH DIVIDEND 050%		10/23/2018	10/23/2018	11/1/2018	0.000000	0.00	3,089.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		008252108	20181107P000010	1,009.000	AFFILIATED MANAGERS GROUP INC CAS..		11/7/2018	11/7/2018	11/21/2018	0.000000	0.00	302.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00846U101	20181001P000010	6,022.000	AGILENT TECHNOLOGIES INC CASH D/ML		10/1/2018	10/1/2018	10/24/2018	0.000000	0.00	897.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00846U101	20181228P000020	6,306.000	AGILENT TECHNOLOGIES INC CASH DIVI..		12/28/2018	12/28/2018	1/23/2019	0.000000	0.00	1,034.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		009158106	20181231P000010	4,343.000	AIR PRODUCTS & CHEMICALS INC CASH ..		12/31/2018	12/31/2018	2/11/2019	0.000000	0.00	4,777.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		011659109	20181119P000020	2,426.000	ALASKA AIR GROUP INC CASH DIVIDEND ..		11/19/2018	11/19/2018	12/6/2018	0.000000	0.00	776.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		012653101	20181213P000020	2,136.000	ALBEMARLE CORP CASH DIVIDEND 03..		12/13/2018	12/13/2018	1/2/2019	0.000000	0.00	715.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		015271109	20181228P000030	2,127.000	ALEXANDRIA REAL ESTATE EQUITIE CAS..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	2,063.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		018581108	20181113P000010	893.000	ALLIANCE DATA SYSTEMS CORP CASH DL.		11/13/2018	11/13/2018	12/19/2018	0.000000	0.00	509.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		018802108	20181030P000010	4,416.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	1,479.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		020002101	20181129P000020	6,820.000	ALLSTATE CORP/THE CASH DIVIDEND ..		11/29/2018	11/29/2018	1/2/2019	0.000000	0.00	3,137.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		02209S103	20181224P000010	37,132.000	ALTRIA GROUP INC CASH DIVIDEND 0..		12/24/2018	12/24/2018	1/10/2019	0.000000	0.00	29,705.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		02209S103	20181226S001171 333..	37.000	ALTRIA GROUP INC LATE POSTING DIVID..		12/24/2018	12/24/2018	1/10/2019	0.000000	0.00	29.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		023608102	20181211P000010	4,807.000	AMEREN CORP CASH DIVIDEND 047%		12/11/2018	12/11/2018	12/31/2018	0.000000	0.00	2,283.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		02376R102	20181105P000010	7,742.000	AMERICAN AIRLINES GROUP INC CASH DL.		11/5/2018	11/5/2018	11/20/2018	0.000000	0.00	774.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		025537101	20181108P000010	9,311.000	AMERICAN ELECTRIC POWER CO INC CA.		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	6,238.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		025816109	20181004P000010	13,337.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		10/4/2018	10/4/2018	11/9/2018	0.000000	0.00	5,201.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		026874784	20181211P000020	17,500.000	AMERICAN INTERNATIONAL GROUP I CAS..		12/11/2018	12/11/2018	12/26/2018	0.000000	0.00	5,600.00	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		03027X100	20181226P000010	8,683.000	AMERICAN TOWER CORP CASH DIVIDEN..		12/26/2018	12/26/2018	1/14/2019	0.000000	0.00	7,293.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03027X100	20181226S001351 323..	30.000	AMERICAN TOWER CORP LATE POSTING ..		12/26/2018	12/26/2018	1/14/2019	0.000000	0.00	25.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		030420103	20181108P0000020	3,409.000	AMERICAN WATER WORKS CO INC CASH ..		11/8/2018	11/8/2018	12/4/2018	0.000000	0.00	1,551.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03073E105	20181116P0000010	3,154.000	AMERISOURCEBERGEN CORP CASH DIVI..		11/16/2018	11/16/2018	12/3/2018	0.000000	0.00	1,261.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03076C106	20181102P0000010	2,680.000	AMERIPRISE FINANCIAL INC CASH DIVIDE..		11/2/2018	11/2/2018	11/16/2018	0.000000	0.00	2,412.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		031100100	20181206P0000020	4,568.000	AMETEK INC CASH DIVIDEND 014%		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	639.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		031162100	20181115P0000010	12,227.000	AMGEN INC CASH DIVIDEND 132%		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	16,139.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		031162100	20181115S001561 TC..	522.000	AMGEN INC LATE POSTING DIVIDEND ADJ..		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	689.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		032095101	20181214P0000030	5,916.000	AMPHENOL CORP CASH DIVIDEND ..		12/14/2018	12/14/2018	1/8/2019	0.000000	0.00	1,360.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		032511107	20181211P0000030	10,086.000	ANADARKO PETROLEUM CORP CASH DIV..		12/11/2018	12/11/2018	12/26/2018	0.000000	0.00	3,025.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		032654105	20181128P0000010	7,321.000	ANALOG DEVICES INC CASH DIVIDEND ..		11/28/2018	11/28/2018	12/10/2018	0.000000	0.00	3,514.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		036752103	20181204P0000010	5,120.000	ANTHEM INC CASH DIVIDEND 075%		12/4/2018	12/4/2018	12/21/2018	0.000000	0.00	3,840.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		037411105	20181019P0000010	7,225.000	APACHE CORP CASH DIVIDEND 025%		10/19/2018	10/19/2018	11/21/2018	0.000000	0.00	1,806.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03748R101	20181115P0000020	2,972.000	APARTMENT INVESTMENT & MANAGEM C..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	1,129.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03748R101	20181115S004121 TC..	127.000	APARTMENT INVESTMENT & MANAGEM L..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	48.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		037833100	20181108P0000030	86,675.000	APPLE INC CASH DIVIDEND 073%		11/8/2018	11/8/2018	11/15/2018	0.000000	0.00	63,272.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		038222105	20181121P0000020	19,362.000	APPLIED MATERIALS INC CASH DIVIDEND..		11/21/2018	11/21/2018	12/13/2018	0.000000	0.00	3,872.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		039483102	20181121P0000030	11,025.000	ARCHER-DANIELS-MIDLAND CO CASH DIV..		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	3,693.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03965L100	20181101P0000020	8,119.000	ARCONIC INC CASH DIVIDEND 006%		11/1/2018	11/1/2018	11/23/2018	0.000000	0.00	487.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		04621X108	20181123P0000010	1,040.000	ASSURANT INC CASH DIVIDEND 060%		11/23/2018	11/23/2018	12/17/2018	0.000000	0.00	624.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		053015103	20181213P0000030	8,629.000	AUTOMATIC DATA PROCESSING INC CAS..		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	6,816.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		053484101	20181228P0000040	2,734.000	AVALONBAY COMMUNITIES INC CASH DIV..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	4,018.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		053611109	20181204P0000020	1,722.000	AVERY DENNISON CORP CASH DIVIDEND..		12/4/2018	12/4/2018	12/19/2018	0.000000	0.00	895.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		054937107	20181108P0000040	14,629.000	BB&T CORP CASH DIVIDEND 040%		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	5,924.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		05722G100	20181115P0000030	7,866.000	BAKER HUGHES A GE CO CASH DIVIDEN..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	1,415.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		05722G100	20181115S002161 TC..	336.000	BAKER HUGHES A GE CO LATE POSTING ..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	60.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		058498106	20181130P0000010	6,774.000	BALL CORP CASH DIVIDEND 010%		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	677.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		060505104	20181206P0000030	182,965.000	BANK OF AMERICA CORP CASH DIVIDEN..		12/6/2018	12/6/2018	12/28/2018	0.000000	0.00	27,444.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		064058100	20181029P0000010	17,378.000	BANK OF NEW YORK MELLON CORPIT CA..		10/29/2018	10/29/2018	11/9/2018	0.000000	0.00	4,865.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		071813109	20181130P0000020	9,787.000	BAXTER INTERNATIONAL INC CASH DIVID..		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	1,859.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		075887109	20181207P0000020	5,270.000	BECTON DICKINSON AND CO CASH DIVID..		12/7/2018	12/7/2018	12/31/2018	0.000000	0.00	4,057.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		086516101	20181210P0000010	4,788.000	BEST BUY CO INC CASH DIVIDEND 045..		12/10/2018	12/10/2018	12/31/2018	0.000000	0.00	2,154.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		086516101	20181210S0000031	-262.000	BEST BUY CO INC LATE POSTING DIVIDE..		12/10/2018	12/10/2018	12/31/2018	0.000000	0.00	-117.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		086516101	20181210S0000221	262.000	BEST BUY CO INC LATE POSTING DIVIDE..		12/10/2018	12/10/2018	12/31/2018	0.000000	0.00	117.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		09247X101	20181206P0000040	2,420.000	BLACKROCK INC CASH DIVIDEND 313%		12/6/2018	12/6/2018	12/26/2018	0.000000	0.00	7,574.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		093671105	20181130P0000030	4,048.000	H&R BLOCK INC CASH DIVIDEND 025%		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	1,012.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		097023105	20181108P0000050	10,093.000	BOEING CO/THE CASH DIVIDEND 171%		11/8/2018	11/8/2018	12/7/2018	0.000000	0.00	17,259.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		099724106	20181130P0000040	4,114.000	BORGWARNER INC CASH DIVIDEND ..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	699.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		101121101	20181128P0000050	3,055.000	BOSTON PROPERTIES INC CASH DIVIDEN..		12/28/2018	12/28/2018	1/30/2019	0.000000	0.00	2,902.25	0.00



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KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		110122108	20181004P000020	30,826.000	BRISTOL-MYERS SQUIBB CO CASH DIVID..		10/4/2018	10/4/2018	11/1/2018	0.000000	0.00	12,330.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		11133T103	20181213P000040	2,291.000	BROADBRIDGE FINANCIAL SOLUTIONS CA..		12/13/2018	12/13/2018	1/3/2019	0.000000	0.00	1,111.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		11135F101	20181218P000020	8,503.000	BROADCOM INC CASH DIVIDEND 265%		12/18/2018	12/18/2018	12/28/2018	0.000000	0.00	22,532.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		115637209	20181206P000050	3,320.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	551.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		124857202	20181210P000020	6,668.000	CBS CORP CASH DIVIDEND 018%		12/10/2018	12/10/2018	1/1/2019	0.000000	0.00	1,200.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12503M108	20181129P000030	2,202.000	CBOE GLOBAL MARKETS INC CASH DIVID..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	682.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		125269100	20181114P000010	4,410.000	CF INDUSTRIES HOLDINGS INC CASH DIVI..		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	1,323.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12541W209	20181214P000040	2,729.000	CH ROBINSON WORLDWIDE INC CASH DI..		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	1,364.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12572Q105	20181207P000030	6,970.000	CME GROUP INC CASH DIVIDEND 070%		12/7/2018	12/7/2018	12/27/2018	0.000000	0.00	4,879.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12572Q105	20181227P000020	7,077.000	CME GROUP INC CASH DIVIDEND 175%		12/27/2018	12/27/2018	1/16/2019	0.000000	0.00	12,384.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		125896100	20181101P000030	5,351.000	CMS ENERGY CORP CASH DIVIDEND ..		11/1/2018	11/1/2018	11/30/2018	0.000000	0.00	1,912.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		126408103	20181129P000040	16,070.000	CSX CORP CASH DIVIDEND 022%		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	3,535.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		126650100	20181023P000020	19,231.000	CVS HEALTH CORP CASH DIVIDEND 0..		10/23/2018	10/23/2018	11/1/2018	0.000000	0.00	9,615.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		127097103	20181106P000020	8,334.000	CABOT OIL & GAS CORP CASH DIVIDEND ..		11/6/2018	11/6/2018	11/16/2018	0.000000	0.00	583.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		134429109	20181011P000010	3,635.000	CAMPBELL SOUP CO CASH DIVIDEND ..		10/11/2018	10/11/2018	10/29/2018	0.000000	0.00	1,272.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		14040H105	20181108P000060	9,037.000	CAPITAL ONE FINANCIAL CORP CASH DIV..		11/8/2018	11/8/2018	11/23/2018	0.000000	0.00	3,614.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		14149Y108	20181231P000020	5,893.000	CARDINAL HEALTH INC CASH DIVIDEND ..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	2,806.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		143568300	20181121P000040	7,943.000	CARNIVAL CORP CASH DIVIDEND 050%		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	3,971.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		149123101	20181019P000020	11,227.000	CATERPILLAR INC CASH DIVIDEND 08..		10/19/2018	10/19/2018	11/20/2018	0.000000	0.00	9,655.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		15189T107	20181114P000020	8,152.000	CENTERPOINT ENERGY INC CASH DIVIDE..		11/14/2018	11/14/2018	12/13/2018	0.000000	0.00	2,262.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		156700106	20181123P000020	18,722.000	CENTURYLINK INC CASH DIVIDEND 05..		11/23/2018	11/23/2018	12/7/2018	0.000000	0.00	10,109.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		166764100	20181115P000040	36,196.000	CHEVRON CORP CASH DIVIDEND 112%		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	40,539.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		166764100	20181115S000721 TC..	1,546.000	CHEVRON CORP LATE POSTING DIVIDEN..		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	1,731.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		171340102	20181114P000030	4,636.000	CHURCH & DWIGHT CO INC CASH DIVIDE..		11/14/2018	11/14/2018	12/3/2018	0.000000	0.00	1,008.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		171798101	20181114P000040	1,801.000	CIMAREX ENERGY CO CASH DIVIDEND ..		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	324.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		172062101	20181218P000030	2,979.000	CINCINNATI FINANCIAL CORP CASH DIVID..		12/18/2018	12/18/2018	1/15/2019	0.000000	0.00	1,578.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		17275R102	20181004P000030	86,352.000	CISCO SYSTEMS INC CASH DIVIDEND ..		10/4/2018	10/4/2018	10/24/2018	0.000000	0.00	28,496.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		172908105	20181108P000070	1,626.000	CINTAS CORP CASH DIVIDEND 205%		11/8/2018	11/8/2018	12/7/2018	0.000000	0.00	3,333.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		172967424	20181102P000020	47,538.000	CITIGROUP INC CASH DIVIDEND 045%		11/2/2018	11/2/2018	11/21/2018	0.000000	0.00	21,392.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		174610105	20181030P000020	8,991.000	CITIZENS FINANCIAL GROUP INC CASH DL..		10/30/2018	10/30/2018	11/14/2018	0.000000	0.00	2,427.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		177376100	20181206P000060	2,538.000	CITRIX SYSTEMS INC CASH DIVIDEND ..		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	888.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		189054109	20181030P000030	2,420.000	CLOROX CO/THE CASH DIVIDEND 096%		10/30/2018	10/30/2018	11/16/2018	0.000000	0.00	2,323.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		191216100	20181129P000050	75,392.000	COCA-COLA CO/THE CASH DIVIDEND ..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	29,402.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		192446102	20181119P000030	11,429.000	COGNIZANT TECHNOLOGY SOLUTIONS C..		11/19/2018	11/19/2018	11/30/2018	0.000000	0.00	2,285.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		194162103	20181018P000020	16,391.000	COLGATE-PALMOLIVE CO CASH DIVIDEN..		10/18/2018	10/18/2018	11/15/2018	0.000000	0.00	6,884.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		20630N101	20181002P000010	86,374.000	COMCAST CORP CASH DIVIDEND 019%		10/2/2018	10/2/2018	10/24/2018	0.000000	0.00	16,411.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		20630N101	20181231P000030	89,806.000	COMCAST CORP CASH DIVIDEND 019%		12/31/2018	12/31/2018	1/23/2019	0.000000	0.00	17,063.14	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		200340107	20181213P000050	3,185.000	COMERICA INC CASH DIVIDEND 060%		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	1,911.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		205887102	20181016P000010	7,398.000	CONAGRA BRANDS INC CASH DIVIDEND		10/16/2018	10/16/2018	11/30/2018	0.000000	0.00	1,572.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		20825C104	20181012P000030	21,952.000	CONOCOPHILLIPS CASH DIVIDEND 03..		10/12/2018	10/12/2018	12/3/2018	0.000000	0.00	6,695.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		209115104	20181113P000020	5,877.000	CONSOLIDATED EDISON INC CASH DIVID..		11/13/2018	11/13/2018	12/17/2018	0.000000	0.00	4,202.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		21036P108	20181105P000020	3,171.000	CONSTELLATION BRANDS INC CASH DIVL..		11/5/2018	11/5/2018	11/20/2018	0.000000	0.00	2,346.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		219350105	20181115P000050	15,301.000	CORNING INC CASH DIVIDEND 018%		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	2,754.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		219350105	20181115S001331 TC..	654.000	CORNING INC LATE POSTING DIVIDEND A..		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	117.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		22156K105	20181108P000080	8,284.000	COSTCO WHOLESALE CORP CASH DIVID..		11/8/2018	11/8/2018	11/23/2018	0.000000	0.00	4,721.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DAC		222070203	20180924A000090	-10,791.000	COTY INC		9/1/2018	2/27/2018	3/15/2018	0.000000	0.00	-1,196.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		222070203	20181003A000160	10,791.000	COTY INC		9/1/2018	2/27/2018	3/15/2018	0.000000	0.00	1,348.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		222070203	20181003A000190	0.000	COTY INC		9/1/2018	5/30/2018	6/14/2018	0.000000	0.00	-0.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		222070203	20181129P000060	8,873.000	COTY INC CASH DIVIDEND 012%		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,109.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DAC		222070203	20181129P000060	-8,873.000	COTY INC		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	-1,109.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		222070203	20181214A0000420	8,873.000	COTY INC		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,109.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		22822V101	20181213P000060	8,171.000	CROWN CASTLE INTERNATIONAL COR C..		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	9,192.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		231021106	20181114P000050	2,838.000	CUMMINS INC CASH DIVIDEND 114%		11/14/2018	11/14/2018	12/3/2018	0.000000	0.00	3,235.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		23331A109	20181123P000030	6,759.000	DR HORTON INC CASH DIVIDEND 015%		11/23/2018	11/23/2018	12/10/2018	0.000000	0.00	1,013.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		233331107	20181214P000050	3,580.000	DTE ENERGY CO CASH DIVIDEND 094%		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	3,383.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		23355L106	20181204P000030	5,538.000	DXC TECHNOLOGY CO CASH DIVIDEND		12/4/2018	12/4/2018	1/15/2019	0.000000	0.00	1,052.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		235851102	20181227P000030	12,261.000	DANAHER CORP CASH DIVIDEND 016%		12/27/2018	12/27/2018	1/25/2019	0.000000	0.00	1,952.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		237194105	20181009P000020	2,344.000	DARDEN RESTAURANTS INC CASH DIVID..		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	1,758.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		244199105	20181226P000060	6,363.000	DEERE & CO CASH DIVIDEND 076%		12/28/2018	12/28/2018	2/1/2019	0.000000	0.00	4,835.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		247361702	20181106P000030	11,884.000	DELTA AIR LINES INC CASH DIVIDEND		11/6/2018	11/6/2018	11/28/2018	0.000000	0.00	4,159.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		24905P109	20181227P000040	4,402.000	DENTSPLY SIRONA INC CASH DIVIDEND		12/27/2018	12/27/2018	1/11/2019	0.000000	0.00	385.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		25179M103	20181213P000070	10,022.000	DEVON ENERGY CORP CASH DIVIDEND		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	901.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		253986103	20181213P000080	4,059.000	DIGITAL REALTY TRUST INC CASH DIVIDE..		12/13/2018	12/13/2018	1/15/2019	0.000000	0.00	4,099.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		254687106	20181207P000040	29,294.000	WALT DISNEY CO/THE CASH DIVIDEND		12/7/2018	12/7/2018	1/10/2019	0.000000	0.00	25,778.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		254709108	20181120P000030	6,749.000	DISCOVER FINANCIAL SERVICES CASH DI..		11/20/2018	11/20/2018	12/6/2018	0.000000	0.00	2,699.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		256677105	20181005P000010	5,016.000	DOLLAR GENERAL CORP CASH DIVIDEND..		10/5/2018	10/5/2018	10/23/2018	0.000000	0.00	1,454.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		25746U109	20181206P000070	12,877.000	DOMINION ENERGY INC CASH DIVIDEND		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	10,752.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		260003108	20181129P000070	2,909.000	DOVER CORP CASH DIVIDEND 048%		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	1,396.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26078J100	20181129P000080	45,448.000	DOWDUPONT INC CASH DIVIDEND 038..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	17,270.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		264411505	20181114P000060	6,749.000	DUKE REALTY CORP CASH DIVIDEND		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	1,451.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26441C204	20181115P000060	13,456.000	DUKE ENERGY CORP CASH DIVIDEND		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	12,480.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26441C204	20181115S001471 TC..	575.000	DUKE ENERGY CORP LATE POSTING DIVL..		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	533.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26875P101	20181016P000020	10,941.000	EOG RESOURCES INC CASH DIVIDEND		10/16/2018	10/16/2018	10/31/2018	0.000000	0.00	2,407.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		269246401	20181029P000020	4,905.000	E*TRADE FINANCIAL CORP CASH DIVIDE..		10/29/2018	10/29/2018	11/15/2018	0.000000	0.00	686.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		27743Z100	20181214P000060	2,783.000	EASTMAN CHEMICAL CO CASH DIVIDEND		12/14/2018	12/14/2018	1/4/2019	0.000000	0.00	1,725.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		278865100	20181217P000020	5,008.000	ECOLAB INC CASH DIVIDEND 046%		12/17/2018	12/17/2018	1/15/2019	0.000000	0.00	2,303.68	0.00



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KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		261020107	20181228P000070	6,445.000	EDISON INTERNATIONAL CASH DIVIDEND..		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	3,947.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		291011104	20181115P000070	11,872.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	5,817.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		291011104	20181115S001601 TC..	507.000	EMERSON ELECTRIC CO LATE POSTING ..		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	248.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		29364G103	20181107P000020	3,416.000	ENTERGY CORP CASH DIVIDEND 091%		11/7/2018	11/7/2018	12/3/2018	0.000000	0.00	3,108.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		294429105	20181121P000050	2,372.000	EQUIFAX INC CASH DIVIDEND 039%		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	925.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		29444U700	20181113P000030	1,502.000	EQUINIX INC CASH DIVIDEND 229%		11/13/2018	11/13/2018	12/12/2018	0.000000	0.00	3,424.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		29476L107	20181231P000040	7,288.000	EQUITY RESIDENTIAL CASH DIVIDEND ..		12/31/2018	12/31/2018	1/11/2019	0.000000	0.00	3,935.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		297178105	20181231P000050	1,307.000	ESSEX PROPERTY TRUST INC CASH DIVL..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	2,431.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30034W106	20181128P000020	5,351.000	EVERGY INC CASH DIVIDEND 047%		11/28/2018	11/28/2018	12/20/2018	0.000000	0.00	2,541.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30040W108	20181217P000030	6,242.000	EVERSOURCE ENERGY CASH DIVIDEND ..		12/17/2018	12/17/2018	12/31/2018	0.000000	0.00	3,152.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30161N101	20181114P000070	18,246.000	EXELON CORP CASH DIVIDEND 034%		11/14/2018	11/14/2018	12/10/2018	0.000000	0.00	6,294.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30212P303	20181114P000080	2,246.000	EXPEDIA GROUP INC CASH DIVIDEND ..		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	716.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		302130109	20181130P000050	3,434.000	EXPEDITORS INTERNATIONAL OF WA CA..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	1,545.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30225T102	20181213P000090	2,492.000	EXTRA SPACE STORAGE INC CASH DIVID..		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	2,143.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30231G102	20181109P000030	79,976.000	EXXON MOBIL CORP CASH DIVIDEND ..		11/9/2018	11/9/2018	12/10/2018	0.000000	0.00	65,580.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		302445101	20181121P000060	2,719.000	FLIR SYSTEMS INC CASH DIVIDEND 01..		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	435.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		302491303	20181227P000050	2,664.000	FMC CORP CASH DIVIDEND 040%		12/27/2018	12/27/2018	1/17/2019	0.000000	0.00	1,065.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		311900104	20181023P000030	5,420.000	FASTENAL CO CASH DIVIDEND 040%		10/23/2018	10/23/2018	11/21/2018	0.000000	0.00	2,168.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		313747206	20181231P000060	1,461.000	FEDERAL REALTY INVESTMENT TRUS CA..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	1,490.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		31428X106	20181207P000050	4,792.000	FEDEX CORP CASH DIVIDEND 065%		12/7/2018	12/7/2018	1/2/2019	0.000000	0.00	3,114.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		31620M106	20181213P000100	6,477.000	FIDELITY NATIONAL INFORMATION CASH ..		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	2,072.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		316773100	20181228P000080	12,969.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	2,853.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		337932107	20181106P000040	9,181.000	FIRSTENERGY CORP CASH DIVIDEND ..		11/6/2018	11/6/2018	12/1/2018	0.000000	0.00	3,305.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		343412102	20181203P000010	2,770.000	FLUOR CORP CASH DIVIDEND 021%		12/3/2018	12/3/2018	1/3/2019	0.000000	0.00	581.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		344849104	20181018P000030	2,208.000	FOOT LOCKER INC CASH DIVIDEND 03..		10/18/2018	10/18/2018	11/2/2018	0.000000	0.00	761.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		345370860	20181022P000010	73,951.000	FORD MOTOR CO CASH DIVIDEND 015..		10/22/2018	10/22/2018	12/3/2018	0.000000	0.00	11,092.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		34959J108	20181129P000090	6,058.000	FORTIVE CORP CASH DIVIDEND 007%		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	424.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		34964C106	20181129P000100	2,805.000	FORTUNE BRANDS HOME & SECURITY C..		11/29/2018	11/29/2018	12/19/2018	0.000000	0.00	561.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		354613101	20181228P000090	5,887.000	FRANKLIN RESOURCES INC CASH DIVIDE..		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	1,530.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		35671D857	20181012P000040	27,371.000	FREEMONT-MCMORAN INC CASH DIVIDEN..		10/12/2018	10/12/2018	11/1/2018	0.000000	0.00	1,368.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		363576109	20181206P000080	3,597.000	ARTHUR J GALLAGHER & CO CASH DIVID..		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	1,474.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		364760108	20181009P000030	4,099.000	GAP INC/THE CASH DIVIDEND 024%		10/9/2018	10/9/2018	10/31/2018	0.000000	0.00	994.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		369550108	20181004P000040	5,261.000	GENERAL DYNAMICS CORP CASH DIVIDE..		10/4/2018	10/4/2018	11/9/2018	0.000000	0.00	4,892.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		369604103	20181219P000020	171,187.000	GENERAL ELECTRIC CO CASH DIVIDEND ..		12/19/2018	12/19/2018	1/25/2019	0.000000	0.00	1,711.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		370334104	20181009P000040	11,258.000	GENERAL MILLS INC CASH DIVIDEND ..		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	5,516.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		37045V100	20181206P000090	25,845.000	GENERAL MOTORS CO CASH DIVIDEND ..		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	9,821.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		372460105	20181206P000100	2,891.000	GENUINE PARTS CO CASH DIVIDEND ..		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	2,081.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		375558103	20181213P000110	25,534.000	GILEAD SCIENCES INC CASH DIVIDEND ..		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	14,554.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		37940X102	20181213P000120	3,116.000	GLOBAL PAYMENTS INC CASH DIVIDEND ..		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	31.16	0.00



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KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		3814G104	20181129P000110	6,916.000	GOLDMAN SACHS GROUP INC/THE CASH		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	5,532.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		382550101	20181031P000030	4,477.000	GOODYEAR TIRE & RUBBER CO/THE CAS..		10/31/2018	10/31/2018	12/3/2018	0.000000	0.00	716.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		384802104	20181108P000100	859.000	WW GRAINGER INC CASH DIVIDEND		11/8/2018	11/8/2018	12/1/2018	0.000000	0.00	1,168.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		40412C101	20181130P000060	5,316.000	HCA HEALTHCARE INC CASH DIVIDEND		11/30/2018	11/30/2018	12/28/2018	0.000000	0.00	1,860.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		40414L109	20181102P000030	8,875.000	HCP INC CASH DIVIDEND 037%		11/2/2018	11/2/2018	11/20/2018	0.000000	0.00	3,283.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		40434L105	20181212P000010	31,168.000	HP INC CASH DIVIDEND 016%		12/12/2018	12/12/2018	1/2/2019	0.000000	0.00	4,993.11	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		406216101	20181206P000110	17,331.000	HALLIBURTON CO CASH DIVIDEND 01..		12/6/2018	12/6/2018	12/27/2018	0.000000	0.00	3,119.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		410345102	20181109P000040	6,810.000	HANESBRANDS INC CASH DIVIDEND 0..		11/9/2018	11/9/2018	12/4/2018	0.000000	0.00	1,021.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		412822108	20181213P000130	3,281.000	HARLEY-DAVIDSON INC CASH DIVIDEND		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	1,213.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		413875105	20181121P000070	2,315.000	HARRIS CORP CASH DIVIDEND 068%		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	1,585.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		416515104	20181130P000070	7,060.000	HARTFORD FINANCIAL SERVICES GR CA..		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	2,118.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		418056107	20181031P000040	2,206.000	HASBRO INC CASH DIVIDEND 063%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	1,389.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		423452101	20181108P000110	2,058.000	HELMERICH & PAYNE INC CASH DIVIDEN..		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	1,461.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		426281101	20181130P000080	1,520.000	JACK HENRY & ASSOCIATES INC CASH DL..		11/30/2018	11/30/2018	12/20/2018	0.000000	0.00	562.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		427866108	20181120P000040	2,753.000	HERSHEY CO/THE CASH DIVIDEND 07..		11/20/2018	11/20/2018	12/14/2018	0.000000	0.00	1,987.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		42809H107	20181214P000070	4,958.000	HESS CORP CASH DIVIDEND 025%		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	1,239.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		42824C109	20181211P000040	28,987.000	HEWLETT PACKARD ENTERPRISE CO CA..		12/11/2018	12/11/2018	1/2/2019	0.000000	0.00	3,261.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		43300A203	20181108P000120	5,633.000	HILTON WORLDWIDE HOLDINGS INC CAS..		11/8/2018	11/8/2018	12/28/2018	0.000000	0.00	844.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		436106108	20181120P000050	3,192.000	HOLLYFRONTIER CORP CASH DIVIDEND		11/20/2018	11/20/2018	12/12/2018	0.000000	0.00	1,053.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		437076102	20181128P000030	22,536.000	HOME DEPOT INC/THE CASH DIVIDEND		11/28/2018	11/28/2018	12/13/2018	0.000000	0.00	23,212.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		438516106	20181115P000080	14,028.000	HONEYWELL INTERNATIONAL INC CASH ..		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	11,502.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		438516106	20181115S001431 TC..	599.000	HONEYWELL INTERNATIONAL INC LATE P..		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	491.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		440452100	20181019P000030	5,136.000	HORMEL FOODS CORP CASH DIVIDEND		10/19/2018	10/19/2018	11/15/2018	0.000000	0.00	963.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		44107P104	20181228P000100	14,879.000	HOST HOTELS & RESORTS INC CASH DIVL..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	3,669.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		444859102	20181228P000110	2,714.000	HUMANA INC CASH DIVIDEND 050%		12/28/2018	12/28/2018	1/25/2019	0.000000	0.00	1,357.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		445658107	20181108P000130	1,652.000	JB HUNT TRANSPORT SERVICES INC CAS..		11/8/2018	11/8/2018	11/16/2018	0.000000	0.00	396.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		446150104	20181217P000040	21,750.000	HUNTINGTON BANCSHARES INC/OH CAS..		12/17/2018	12/17/2018	1/2/2019	0.000000	0.00	3,045.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		446413106	20181129P000120	853.000	HUNTINGTON INGALLS INDUSTRIES CAS..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	733.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		452308109	20181228P000120	6,038.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		12/28/2018	12/28/2018	1/10/2019	0.000000	0.00	6,038.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		458140100	20181106P000050	87,101.000	INTEL CORP CASH DIVIDEND 030%		11/6/2018	11/6/2018	12/1/2018	0.000000	0.00	26,130.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		45866F104	20181213P000140	11,295.000	INTERCONTINENTAL EXCHANGE INC CAS..		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	2,710.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		459200101	20181108P000140	17,242.000	INTERNATIONAL BUSINESS MACHINE CA..		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	27,069.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		459506101	20181227P000060	2,004.000	INTERNATIONAL FLAVORS & FRAGRA CA..		12/27/2018	12/27/2018	1/7/2019	0.000000	0.00	1,462.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		460146103	20181114P000090	7,724.000	INTERNATIONAL PAPER CO CASH DIVIDE..		11/14/2018	11/14/2018	12/14/2018	0.000000	0.00	3,862.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		460690100	20181130P000090	7,559.000	INTERPUBLIC GROUP OF COS INC/T CAS..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	1,587.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		461202103	20181009P000050	4,886.000	INTUIT INC CASH DIVIDEND 047%		10/9/2018	10/9/2018	10/18/2018	0.000000	0.00	2,296.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		46284V101	20181214P000080	5,636.000	IRON MOUNTAIN INC CASH DIVIDEND		12/14/2018	12/14/2018	1/3/2019	0.000000	0.00	3,443.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		46625H100	20181004P000050	63,486.000	JPMORGAN CHASE & CO CASH DIVIDEND..		10/4/2018	10/4/2018	10/31/2018	0.000000	0.00	50,788.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		47233W109	20181116P000020	5,712.000	JEFFERIES FINANCIAL GROUP INC CASH		11/16/2018	11/16/2018	11/30/2018	0.000000	0.00	714.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		478160104	20181126P000010	52,842.000	JOHNSON & JOHNSON CASH DIVIDEND		11/26/2018	11/26/2018	12/11/2018	0.000000	0.00	-47,557.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		48203R104	20181204P000040	6,791.000	JUNIPER NETWORKS INC CASH DIVIDEND..		12/4/2018	12/4/2018	12/26/2018	0.000000	0.00	1,222.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		482480100	20181115P000090	2,949.000	KLA-TENCOR CORP CASH DIVIDEND		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	2,211.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		482480100	20181115S004141 TC..	126.000	KLA-TENCOR CORP LATE POSTING DIVID..		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	94.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		485170302	20181228P0000130	2,012.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		12/28/2018	12/28/2018	1/16/2019	0.000000	0.00	724.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		487836108	20181130P0000100	4,985.000	KELLOGG CO CASH DIVIDEND 056%		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	2,791.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		493267108	20181126P000020	20,722.000	KEYCORP CASH DIVIDEND 017%		11/26/2018	11/26/2018	12/14/2018	0.000000	0.00	3,522.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		494368103	20181206P0000120	6,848.000	KIMBERLY-CLARK CORP CASH DIVIDEND		12/6/2018	12/6/2018	1/3/2019	0.000000	0.00	6,848.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		49446R109	20181001P000020	7,960.000	KIMCO REALTY CORP CASH DIVIDEND		10/1/2018	10/1/2018	10/15/2018	0.000000	0.00	2,228.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		49446R109	20181231P000070	8,335.000	KIMCO REALTY CORP CASH DIVIDEND		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	2,333.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		49456B101	20181030P000040	35,850.000	KINDER MORGAN INC/DE CASH DIVIDEND..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	7,170.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		500255104	20181211P000050	3,284.000	KOHL'S CORP CASH DIVIDEND 061%		12/11/2018	12/11/2018	12/26/2018	0.000000	0.00	2,003.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		500754106	20181115P0000100	11,746.000	KRAFT HEINZ CO/THE CASH DIVIDEND		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	7,341.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		500754106	20181115S001611 TC..	502.000	KRAFT HEINZ CO/THE LATE POSTING DIVL..		11/15/2018	11/15/2018	12/14/2018	0.000000	0.00	313.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		501044101	20181114P0000100	15,049.000	KROGER CO/THE CASH DIVIDEND 014%		11/14/2018	11/14/2018	12/1/2018	0.000000	0.00	2,106.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		501797104	20181121P000050	4,497.000	L BRANDS INC CASH DIVIDEND 060%		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	2,698.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		502413107	20181115P0000110	1,480.000	L3 TECHNOLOGIES INC CASH DIVIDEND		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	1,184.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		502413107	20181115S005121 TC..	63.000	L3 TECHNOLOGIES INC LATE POSTING DI..		11/15/2018	11/15/2018	12/17/2018	0.000000	0.00	50.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		512807108	20181204P000050	3,104.000	LAM RESEARCH CORP CASH DIVIDEND		12/4/2018	12/4/2018	12/26/2018	0.000000	0.00	3,414.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		518439104	20181129P0000130	4,415.000	ESTEE LAUDER COS INC/THE CASH DIVID..		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	1,896.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		524660107	20181213P0000150	2,564.000	LEGGETT & PLATT INC CASH DIVIDEND		12/13/2018	12/13/2018	1/15/2019	0.000000	0.00	974.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		526057104	20181018P000040	5,511.000	LENNAR CORP CASH DIVIDEND 004%		10/18/2018	10/18/2018	11/2/2018	0.000000	0.00	220.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		532457108	20181114P0000110	18,056.000	ELI LILLY & CO CASH DIVIDEND 056%		11/14/2018	11/14/2018	12/10/2018	0.000000	0.00	10,156.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		534187109	20181009P000060	4,093.000	LINCOLN NATIONAL CORP CASH DIVIDEN..		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	1,350.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		539830109	20181130P0000110	4,880.000	LOCKHEED MARTIN CORP CASH DIVIDEN..		11/30/2018	11/30/2018	12/28/2018	0.000000	0.00	10,736.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		540424108	20181127P000020	5,477.000	LOEWS CORP CASH DIVIDEND 006%		11/27/2018	11/27/2018	12/11/2018	0.000000	0.00	342.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		548661107	20181023P000040	15,320.000	LOWE'S COS INC CASH DIVIDEND 048%		10/23/2018	10/23/2018	11/7/2018	0.000000	0.00	7,353.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		55261F104	20181130P0000120	2,832.000	M&T BANK CORP CASH DIVIDEND 100%		11/30/2018	11/30/2018	12/31/2018	0.000000	0.00	2,832.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		552953101	20181207P000060	10,065.000	MGM RESORTS INTERNATIONAL CASH DI..		12/7/2018	12/7/2018	12/14/2018	0.000000	0.00	1,207.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		55354G100	20181115P0000120	1,678.000	MSCI INC CASH DIVIDEND 058%		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	973.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		55354G100	20181115S004991 TC..	72.000	MSCI INC LATE POSTING DIVIDEND ADJU..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	41.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		554382101	20181108P0000150	1,998.000	MACERICH CO/THE CASH DIVIDEND		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	1,498.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		55616P104	20181213P0000160	6,046.000	MACYS INC CASH DIVIDEND 037%		12/13/2018	12/13/2018	1/2/2019	0.000000	0.00	2,282.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		565849106	20181120P000060	16,824.000	MARATHON OIL CORP CASH DIVIDEND		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	841.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		56585A102	20181120P000070	13,206.112	MARATHON PETROLEUM CORP CASH DIV..		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	6,074.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		56585A102	20181211W000070	0.000	MARATHON PETROLEUM CORP DIVIDEND..		12/11/2018	12/11/2018	12/10/2018	0.000000	0.00	-0.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		571748102	20181010P000010	9,539.000	MARSH & MCLENNAN COS INC CASH DIVL..		10/10/2018	10/10/2018	11/15/2018	0.000000	0.00	3,958.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		571903202	20181120P000080	5,673.000	MARRIOTT INTERNATIONAL INC/MD CASH..		11/20/2018	11/20/2018	12/31/2018	0.000000	0.00	2,325.93	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		573284106	20181130P000130	1,241,000	MARTIN MARIETTA MATERIALS INC CASH		11/30/2018	11/30/2018	12/31/2018	0.000000	0.00	595.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		574599106	20181011P000020	5,808,000	MASCO CORP CASH DIVIDEND 012%		10/11/2018	10/11/2018	11/13/2018	0.000000	0.00	696.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		57636Q104	20181005P000020	17,233,000	MASTERCARD INC CASH DIVIDEND 02.		10/5/2018	10/5/2018	11/9/2018	0.000000	0.00	4,308.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		579780206	20181005P000030	2,291,000	MCCORMICK & CO INC/M CASH DIVIDEN..		10/5/2018	10/5/2018	10/23/2018	0.000000	0.00	1,191.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		579780206	20181228P000140	2,409,000	MCCORMICK & CO INC/M CASH DIVIDEN..		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	1,373.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		580135101	20181130P000140	15,281,000	MCDONALD'S CORP CASH DIVIDEND 1..		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	17,725.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		58155Q103	20181130P000150	3,935,000	MCKESSON CORP CASH DIVIDEND 03.		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	1,534.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		58933Y105	20181214P000090	52,384,000	MERCK & CO INC CASH DIVIDEND 055%		12/14/2018	12/14/2018	1/8/2019	0.000000	0.00	28,811.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		59156R108	20181105P000030	18,792,000	METLIFE INC CASH DIVIDEND 042%		11/5/2018	11/5/2018	12/13/2018	0.000000	0.00	7,892.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		594916104	20181114P000120	144,851,000	MICROSOFT CORP CASH DIVIDEND 04..		11/14/2018	11/14/2018	12/13/2018	0.000000	0.00	66,631.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		595017104	20181120P000090	4,640,000	MICROCHIP TECHNOLOGY INC CASH DIVL.		11/20/2018	11/20/2018	12/5/2018	0.000000	0.00	1,691.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		59522J103	20181012P000050	2,150,000	MID-AMERICA APARTMENT COMMUNIT C..		10/12/2018	10/12/2018	10/31/2018	0.000000	0.00	1,983.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		60871R209	20181129P000140	3,687,000	MOLSON COORS BREWING CO CASH DIVL.		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	1,511.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		609207105	20181228P000150	28,758,000	MONDELEZ INTERNATIONAL INC CASH DL.		12/28/2018	12/28/2018	1/14/2019	0.000000	0.00	7,477.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		615369105	20181120P000100	3,288,000	MOODY S CORP CASH DIVIDEND 044%		11/20/2018	11/20/2018	12/12/2018	0.000000	0.00	1,446.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		617446448	20181030P000050	25,049,000	MORGAN STANLEY CASH DIVIDEND 0..		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	7,514.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		61945C103	20181206P000130	6,985,000	MOSAIC CO/THE CASH DIVIDEND 002%		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	174.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		620076307	20181213P000170	3,196,000	MOTOROLA SOLUTIONS INC CASH DIVIDE..		12/13/2018	12/13/2018	1/15/2019	0.000000	0.00	1,821.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		629377508	20181031P000050	5,732,000	NRG ENERGY INC CASH DIVIDEND 003..		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	171.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		631103108	20181213P000180	2,268,000	NASDAQ INC CASH DIVIDEND 044%		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	997.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		637071101	20181206P000140	7,536,000	NATIONAL OILWELL VARCO INC CASH DIV..		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	376.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		641100104	20181004P000060	4,898,000	NETAPP INC CASH DIVIDEND 040%		10/4/2018	10/4/2018	10/24/2018	0.000000	0.00	1,959.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		651229106	20181129P000150	8,562,000	NEWELL BRANDS INC CASH DIVIDEND ..		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	1,969.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		651639106	20181206P000150	10,506,000	NEWMONT MINING CORP CASH DIVIDEND..		12/6/2018	12/6/2018	12/27/2018	0.000000	0.00	1,470.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		65339F101	20181129P000160	9,289,000	NEXTERA ENERGY INC CASH DIVIDEND ..		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	10,310.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		654106103	20181130P000160	25,222,000	NIKE INC CASH DIVIDEND 022%		11/30/2018	11/30/2018	1/2/2019	0.000000	0.00	5,548.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		65473P105	20181030P000060	6,858,000	NISOURCE INC CASH DIVIDEND 019%		10/30/2018	10/30/2018	11/20/2018	0.000000	0.00	1,337.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		655044105	20181102P000040	9,126,000	NOBLE ENERGY INC CASH DIVIDEND ..		11/2/2018	11/2/2018	11/19/2018	0.000000	0.00	1,003.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		655664100	20181123P000040	2,258,000	NORDSTROM INC CASH DIVIDEND 0..		11/23/2018	11/23/2018	12/11/2018	0.000000	0.00	835.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		655844108	20181101P000040	5,290,000	NORFOLK SOUTHERN CORP CASH DIVID..		11/1/2018	11/1/2018	12/10/2018	0.000000	0.00	4,232.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		656859104	20181213P000190	4,398,000	NORTHERN TRUST CORP CASH DIVIDEN..		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	2,418.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		668807102	20181130P000170	3,430,000	NORTHROP GRUMMAN CORP CASH DIVID..		11/30/2018	11/30/2018	12/19/2018	0.000000	0.00	4,116.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		670346105	20181228P000160	6,210,000	NUCOR CORP CASH DIVIDEND 040%		12/28/2018	12/28/2018	2/11/2019	0.000000	0.00	2,484.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		67056G104	20181129P000170	11,976,000	VIDIA CORP CASH DIVIDEND 016%		11/29/2018	11/29/2018	12/21/2018	0.000000	0.00	1,916.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		674599105	20181207P000070	15,063,000	OCCIDENTAL PETROLEUM CORP CASH DL.		12/7/2018	12/7/2018	1/15/2019	0.000000	0.00	11,749.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		681919106	20181220P000030	4,419,000	OMNICOM GROUP INC CASH DIVIDEND ..		12/20/2018	12/20/2018	1/9/2019	0.000000	0.00	2,651.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		682680103	20181102P000050	7,768,000	ONEOK INC CASH DIVIDEND 085%		11/2/2018	11/2/2018	11/14/2018	0.000000	0.00	6,541.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		68389X105	20181015P000010	53,394,000	ORACLE CORP CASH DIVIDEND 019%		10/15/2018	10/15/2018	10/30/2018	0.000000	0.00	10,144.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693475105	20181016P000030	8,771,000	PNC FINANCIAL SERVICES GROUP I CAS..		10/16/2018	10/16/2018	11/5/2018	0.000000	0.00	8,332.45	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		693506107	20181108P000160	4,572.000	PPG INDUSTRIES INC CASH DIVIDEND ..		11/8/2018	11/8/2018	12/12/2018	0.000000	0.00	2,194.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693511106	20181207P000080	13,779.000	PPL CORP CASH DIVIDEND 041%		12/7/2018	12/7/2018	1/2/2019	0.000000	0.00	5,649.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693656100	20181127P000030	1,511.000	PVH CORP CASH DIVIDEND 003%		11/27/2018	11/27/2018	12/21/2018	0.000000	0.00	56.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693718108	20181109P000050	6,622.000	PACCAR INC CASH DIVIDEND 028%		11/9/2018	11/9/2018	12/4/2018	0.000000	0.00	1,854.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693718108	20181213P000200	6,905.000	PACCAR INC CASH DIVIDEND 200%		12/13/2018	12/13/2018	1/4/2019	0.000000	0.00	13,810.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		695156109	20181214P000100	1,861.000	PACKAGING CORP OF AMERICA CASH DL.		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	1,470.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		701094104	20181108P000170	2,500.000	PARKER-HANNIFIN CORP CASH DIVIDEND..		11/8/2018	11/8/2018	12/7/2018	0.000000	0.00	1,900.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		704326107	20181031P000060	6,047.000	PAYCHEX INC CASH DIVIDEND 056%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	3,386.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		712704105	20181031P000070	6,590.000	PEOPLE S UNITED FINANCIAL INC CASH D..		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	1,153.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		713448108	20181206P000160	27,858.000	PEPSICO INC CASH DIVIDEND 092%		12/6/2018	12/6/2018	1/7/2019	0.000000	0.00	25,838.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		714046109	20181018P000050	2,092.000	PERKINELMER INC CASH DIVIDEND 00..		10/18/2018	10/18/2018	11/9/2018	0.000000	0.00	146.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		717081103	20181108P000180	110,734.000	PFIZER INC CASH DIVIDEND 034%		11/8/2018	11/8/2018	12/3/2018	0.000000	0.00	37,649.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		718172109	20181219P000030	30,619.000	PHILIP MORRIS INTERNATIONAL IN CASH ..		12/19/2018	12/19/2018	1/11/2019	0.000000	0.00	34,905.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		718546104	20181116P000030	8,413.000	PHILLIPS 66 CASH DIVIDEND 080%		11/16/2018	11/16/2018	12/3/2018	0.000000	0.00	6,730.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		723484101	20181031P000080	2,115.000	PINNACLE WEST CAPITAL CORP CASH DL.		10/31/2018	10/31/2018	12/3/2018	0.000000	0.00	1,559.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74144T108	20181213P000210	4,790.000	T ROWE PRICE GROUP INC CASH DIVIDE..		12/13/2018	12/13/2018	12/28/2018	0.000000	0.00	3,353.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74251V102	20181130P000180	5,216.000	PRINCIPAL FINANCIAL GROUP INC CASH ..		11/30/2018	11/30/2018	12/28/2018	0.000000	0.00	2,816.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		742718109	20181018P000060	47,020.000	PROCTER & GAMBLE CO/THE CASH DIVID..		10/18/2018	10/18/2018	11/15/2018	0.000000	0.00	33,722.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74340W103	20181217P000050	12,400.000	PROLOGIS INC CASH DIVIDEND 048%		12/17/2018	12/17/2018	12/31/2018	0.000000	0.00	5,952.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		744320102	20181123P000050	8,214.000	PRUDENTIAL FINANCIAL INC CASH DIVID..		11/23/2018	11/23/2018	12/13/2018	0.000000	0.00	7,392.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		744573106	20181206P000170	9,953.000	PUBLIC SERVICE ENTERPRISE GROU CA..		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	4,478.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		744600109	20181211P000060	2,952.000	PUBLIC STORAGE CASH DIVIDEND 20..		12/11/2018	12/11/2018	12/27/2018	0.000000	0.00	5,904.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		745867101	20181217P000060	5,147.000	PULTEGROUP INC CASH DIVIDEND 01..		12/17/2018	12/17/2018	1/3/2019	0.000000	0.00	566.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		747525103	20181206P000180	27,702.000	QUALCOMM INC CASH DIVIDEND 062%		12/6/2018	12/6/2018	12/20/2018	0.000000	0.00	17,175.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74762E102	20181231P000090	2,889.000	QUANTA SERVICES INC CASH DIVIDEND ..		12/31/2018	12/31/2018	1/16/2019	0.000000	0.00	115.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74834L100	20181004P000070	2,582.000	QUEST DIAGNOSTICS INC CASH DIVIDEN..		10/4/2018	10/4/2018	10/22/2018	0.000000	0.00	1,291.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		751212101	20181227P000070	1,079.000	RALPH LAUREN CORP CASH DIVIDEND ..		12/27/2018	12/27/2018	1/11/2019	0.000000	0.00	674.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		755111507	20181009P000070	5,389.000	RAYTHEON CO CASH DIVIDEND 086%		10/9/2018	10/9/2018	11/8/2018	0.000000	0.00	4,674.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		755111507	20181231P000090	5,629.000	RAYTHEON CO CASH DIVIDEND 086%		12/31/2018	12/31/2018	1/31/2019	0.000000	0.00	4,883.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		756109104	20181031P000090	5,479.000	REALTY INCOME CORP CASH DIVIDEND ..		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	1,208.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		756109104	20181130P000190	5,713.000	REALTY INCOME CORP CASH DIVIDEND ..		11/30/2018	11/30/2018	12/14/2018	0.000000	0.00	1,259.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		756109104	20181231P000100	5,838.000	REALTY INCOME CORP CASH DIVIDEND ..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	1,290.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		758849103	20181113P000040	3,201.000	REGENCY CENTERS CORP CASH DIVIDE..		11/13/2018	11/13/2018	11/28/2018	0.000000	0.00	1,776.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		7591EP100	20181206P000190	21,715.000	REGIONS FINANCIAL CORP CASH DIVIDE..		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	3,040.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		760759100	20181231P000110	4,302.000	REPUBLIC SERVICES INC CASH DIVIDEND..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	1,613.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		761152107	20181107P000030	2,696.000	RESMED INC CASH DIVIDEND 037%		11/7/2018	11/7/2018	12/13/2018	0.000000	0.00	997.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		770323103	20181121P000090	2,412.000	ROBERT HALF INTERNATIONAL INC CASH..		11/21/2018	11/21/2018	12/14/2018	0.000000	0.00	675.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		773903109	20181108P000190	2,327.000	ROCKWELL AUTOMATION INC CASH DIVL..		11/8/2018	11/8/2018	12/10/2018	0.000000	0.00	2,257.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		774341101	20181115P000130	3,185.000	ROCKWELL COLLINS INC CASH DIVIDEND..		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	1,024.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		774341101	20181115S004031 TC..	132.000	ROCKWELL COLLINS INC LATE POSTING ..		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	43.56	0.00

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		776696106	20181004P000080	1,952.000	ROPER TECHNOLOGIES INC CASH DIVIDE..		10/4/2018	10/4/2018	10/22/2018	0.000000	0.00	805.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		778296103	20181206P000200	7,417.000	ROSS STORES INC CASH DIVIDEND 02..		12/6/2018	12/6/2018	12/28/2018	0.000000	0.00	1,668.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		78409V104	20181127P000040	4,954.000	S&P GLOBAL INC CASH DIVIDEND 050%		11/27/2018	11/27/2018	12/12/2018	0.000000	0.00	2,477.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		78440X101	20181231P000120	1,687.000	SL GREEN REALTY CORP CASH DIVIDEN..		12/31/2018	12/31/2018	1/15/2019	0.000000	0.00	1,433.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		80589M102	20181207P000090	2,809.000	SCANA CORP CASH DIVIDEND 012%		12/7/2018	12/7/2018	1/2/2019	0.000000	0.00	347.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		806857108	20181204P000060	27,263.000	SCHLUMBERGER LTD CASH DIVIDEND ..		12/4/2018	12/4/2018	1/11/2019	0.000000	0.00	13,631.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		808513105	20181108P000200	22,714.000	CHARLES SCHWAB CORP/THE CASH DIVL..		11/8/2018	11/8/2018	11/23/2018	0.000000	0.00	2,952.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		81211K100	20181206P000210	3,128.000	SEALED AIR CORP CASH DIVIDEND 01..		12/6/2018	12/6/2018	12/21/2018	0.000000	0.00	500.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		816851109	20181228P000170	5,413.000	SEMPRA ENERGY CASH DIVIDEND 089..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	4,844.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		824348106	20181115P000140	1,552.000	SHERWIN-WILLIAMS CO/THE CASH DIVID..		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	1,334.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		824348106	20181115S005081 TC..	67.000	SHERWIN-WILLIAMS CO/THE LATE POSTL..		11/15/2018	11/15/2018	12/7/2018	0.000000	0.00	57.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		828806109	20181115P000150	5,841.000	SIMON PROPERTY GROUP INC CASH DIVL..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	11,682.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		828806109	20181115S002781 TC..	249.000	SIMON PROPERTY GROUP INC LATE POS..		11/15/2018	11/15/2018	11/30/2018	0.000000	0.00	498.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		83088M102	20181126P000030	3,525.000	SKYWORKS SOLUTIONS INC CASH DIVID..		11/26/2018	11/26/2018	12/18/2018	0.000000	0.00	1,339.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		831865209	20181030P000070	2,730.000	AO SMITH CORP CASH DIVIDEND 022%		10/30/2018	10/30/2018	11/15/2018	0.000000	0.00	600.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		832696405	20181115P000160	2,148.000	JM SMUCKER CO/THE CASH DIVIDEND ..		11/15/2018	11/15/2018	12/3/2018	0.000000	0.00	1,825.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		832696405	20181115S004781 TC..	92.000	JM SMUCKER CO/THE LATE POSTING DIVL..		11/15/2018	11/15/2018	12/3/2018	0.000000	0.00	78.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		833034101	20181119P000040	1,111.000	SNAP-ON INC CASH DIVIDEND 095%		11/19/2018	11/19/2018	12/10/2018	0.000000	0.00	1,055.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		842587107	20181116P000040	19,975.000	SOUTHERN CO/THE CASH DIVIDEND 0..		11/16/2018	11/16/2018	12/6/2018	0.000000	0.00	11,985.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		844741108	20181204P000070	10,158.000	SOUTHWEST AIRLINES CO CASH DIVIDEN..		12/4/2018	12/4/2018	1/2/2019	0.000000	0.00	1,625.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		854502101	20181129P000180	3,014.000	STANLEY BLACK & DECKER INC CASH DL..		11/29/2018	11/29/2018	12/18/2018	0.000000	0.00	1,989.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		855244109	20181114P000130	25,484.000	STARBUCKS CORP CASH DIVIDEND 03..		11/14/2018	11/14/2018	11/30/2018	0.000000	0.00	9,174.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		857477103	20181231P000130	7,507.000	STATE STREET CORP CASH DIVIDEND ..		12/31/2018	12/31/2018	1/16/2019	0.000000	0.00	3,528.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		863667101	20181228P000180	6,143.000	STRYKER CORP CASH DIVIDEND 052%		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	3,194.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		867914103	20181129P000190	9,075.000	SUNTRUST BANKS INC CASH DIVIDEND ..		11/29/2018	11/29/2018	12/17/2018	0.000000	0.00	4,537.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		871503108	20181116P000050	12,242.000	SYMANTEC CORP CASH DIVIDEND 007..		11/16/2018	11/16/2018	12/12/2018	0.000000	0.00	918.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		871658103	20181102P000060	12,872.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		11/2/2018	11/2/2018	11/15/2018	0.000000	0.00	2,703.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		871829107	20181004P000090	9,033.000	SYSCO CORP CASH DIVIDEND 036%		10/4/2018	10/4/2018	10/26/2018	0.000000	0.00	3,251.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		872540109	20181114P000140	23,690.000	TJX COS INC/THE CASH DIVIDEND 0..		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	9,239.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DAC		872540109	20181114P000140	-23,690.000	TJX COS INC/THE		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	-9,239.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		872540109	20181115P005520	23,690.000	TJX COS INC/THE CASH DIVIDEND 0..		11/14/2018	11/14/2018	12/6/2018	0.000000	0.00	4,619.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		876030107	20181206P000220	5,673.000	TAPESTRY INC CASH DIVIDEND 033%		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	1,914.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		87612E106	20181120P000110	10,367.000	TARGET CORP CASH DIVIDEND 064%		11/20/2018	11/20/2018	12/10/2018	0.000000	0.00	6,634.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		882508104	20181030P000080	18,365.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		10/30/2018	10/30/2018	11/19/2018	0.000000	0.00	14,141.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		883203101	20181213P000220	4,893.000	TEXTRON INC CASH DIVIDEND 002%		12/13/2018	12/13/2018	1/1/2019	0.000000	0.00	97.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		883556102	20181214P000110	7,934.000	THERMO FISHER SCIENTIFIC INC CASH DL..		12/14/2018	12/14/2018	1/15/2019	0.000000	0.00	1,348.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		88579Y101	20181121P000100	11,554.000	3M CO CASH DIVIDEND 136%		11/21/2018	11/21/2018	12/12/2018	0.000000	0.00	15,713.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		886547108	20181219P000040	2,146.000	TIFFANY & CO CASH DIVIDEND 055%		12/19/2018	12/19/2018	1/10/2019	0.000000	0.00	1,180.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		891027104	20181004P000100	1,958.000	TORCHMARK CORP CASH DIVIDEND 0..		10/4/2018	10/4/2018	11/1/2018	0.000000	0.00	313.28	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		891906109	20181217P000070	3,306.000	TOTAL SYSTEM SERVICES INC CASH DIVL.		12/17/2018	12/17/2018	1/2/2019	0.000000	0.00	429.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		892356106	20181123P000060	2,399.000	TRACTOR SUPPLY CO CASH DIVIDEND		11/23/2018	11/23/2018	12/11/2018	0.000000	0.00	743.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		89417E109	20181207P000100	5,273.000	TRAVELERS COS INC/THE CASH DIVIDEN.		12/7/2018	12/7/2018	12/31/2018	0.000000	0.00	4,060.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		902494103	20181129P000200	5,829.000	TYSON FOODS INC CASH DIVIDEND 03.		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	2,185.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		902653104	20181009P000080	5,056.000	UDR INC CASH DIVIDEND 032%		10/9/2018	10/9/2018	10/31/2018	0.000000	0.00	1,630.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		902973304	20181228P000190	30,049.000	US BANCORP CASH DIVIDEND 037%		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	11,118.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		907818108	20181129P000210	14,566.000	UNION PACIFIC CORP CASH DIVIDEND		11/29/2018	11/29/2018	12/28/2018	0.000000	0.00	11,652.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		911312106	20181116P000060	13,658.000	UNITED PARCEL SERVICE INC CASH DIVL.		11/16/2018	11/16/2018	12/5/2018	0.000000	0.00	12,428.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		913017109	20181115P000170	14,207.000	UNITED TECHNOLOGIES CORP CASH DIVL.		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	10,442.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		913017109	20181115S001421 TC..	607.000	UNITED TECHNOLOGIES CORP LATE POS.		11/15/2018	11/15/2018	12/10/2018	0.000000	0.00	446.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		913017109	20181211W000080	0.000	UNITED TECHNOLOGIES CORP DIVIDEND		12/11/2018	12/11/2018	12/10/2018	0.000000	0.00	-0.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		91324P102	20181130P000200	18,958.000	UNITEDHEALTH GROUP INC CASH DIVIDE.		11/30/2018	11/30/2018	12/13/2018	0.000000	0.00	17,062.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		913903100	20181130P000210	1,696.000	UNIVERSAL HEALTH SERVICES INC CASH.		11/30/2018	11/30/2018	12/17/2018	0.000000	0.00	169.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		91529Y106	20181026P000010	4,131.000	UNUM GROUP CASH DIVIDEND 026%		10/26/2018	10/26/2018	11/16/2018	0.000000	0.00	1,074.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		918204108	20181207P000110	6,403.000	VF CORP CASH DIVIDEND 051%		12/7/2018	12/7/2018	12/20/2018	0.000000	0.00	3,265.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		91913Y100	20181119P000050	8,418.000	VALERO ENERGY CORP CASH DIVIDEND		11/19/2018	11/19/2018	12/12/2018	0.000000	0.00	6,734.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92276F100	20181231P000140	7,051.000	VENTAS INC CASH DIVIDEND 079%		12/31/2018	12/31/2018	1/14/2019	0.000000	0.00	5,587.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92343V104	20181009P000090	78,052.000	VERIZON COMMUNICATIONS INC CASH DI.		10/9/2018	10/9/2018	11/1/2018	0.000000	0.00	47,026.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92553P201	20181214P000120	6,962.000	VIACOM INC CASH DIVIDEND 020%		12/14/2018	12/14/2018	1/2/2019	0.000000	0.00	1,392.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92826C839	20181115P000180	33,561.000	VISA INC CASH DIVIDEND 025%		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	8,390.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92826C839	20181115S000751 TC..	1,434.000	VISA INC LATE POSTING DIVIDEND ADJUS.		11/15/2018	11/15/2018	12/4/2018	0.000000	0.00	358.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		929042109	20181102P000070	3,270.000	VORNADO REALTY TRUST CASH DIVIDEN.		11/2/2018	11/2/2018	11/19/2018	0.000000	0.00	2,060.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		929160109	20181120P000120	2,605.000	VULCAN MATERIALS CO CASH DIVIDEND		11/20/2018	11/20/2018	12/7/2018	0.000000	0.00	729.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92939U106	20181113P000050	5,960.000	WEC ENERGY GROUP INC CASH DIVIDEN.		11/13/2018	11/13/2018	12/1/2018	0.000000	0.00	3,292.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		931142103	20181206P000230	28,267.000	WALMART INC CASH DIVIDEND 052%		12/6/2018	12/6/2018	1/2/2019	0.000000	0.00	14,698.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		931427108	20181108P000210	15,935.000	WALGREENS BOOTS ALLIANCE INC CASH.		11/8/2018	11/8/2018	12/12/2018	0.000000	0.00	7,011.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		94106L109	20181129P000220	7,769.000	WASTE MANAGEMENT INC CASH DIVIDEN.		11/29/2018	11/29/2018	12/14/2018	0.000000	0.00	3,612.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		949746101	20181108P000220	81,878.000	WELLS FARGO & CO CASH DIVIDEND		11/8/2018	11/8/2018	12/1/2018	0.000000	0.00	35,207.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		95040Q104	20181108P000230	7,028.000	WELLTOWER INC CASH DIVIDEND 0.		11/8/2018	11/8/2018	11/21/2018	0.000000	0.00	6,114.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		958102105	20181227P000080	5,725.000	WESTERN DIGITAL CORP CASH DIVIDEND.		12/27/2018	12/27/2018	1/14/2019	0.000000	0.00	2,862.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		959802109	20181214P000130	8,809.000	WESTERN UNION CO/THE CASH DIVIDEN.		12/14/2018	12/14/2018	12/31/2018	0.000000	0.00	1,673.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		96145D105	20181108P000240	4,819.000	WESTROCK CO CASH DIVIDEND 045%		11/8/2018	11/8/2018	11/19/2018	0.000000	0.00	2,192.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		962166104	20181129P000230	14,924.000	WEYERHAEUSER CO CASH DIVIDEND		11/29/2018	11/29/2018	12/21/2018	0.000000	0.00	5,074.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		963320106	20181115P000190	1,220.000	WHIRLPOOL CORP CASH DIVIDEND 11.		11/15/2018	11/15/2018	12/15/2018	0.000000	0.00	1,403.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		963320106	20181115S0005211 TC..	52.000	WHIRLPOOL CORP LATE POSTING DIVIDE.		11/15/2018	11/15/2018	12/15/2018	0.000000	0.00	59.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		969457100	20181213P000230	23,821.000	WILLIAMS COS INC/THE CASH DIVIDEND		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	8,099.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		963134107	20181120P000130	1,926.000	WYNN RESORTS LTD CASH DIVIDEND		11/20/2018	11/20/2018	11/30/2018	0.000000	0.00	1,444.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		963898100	20181227P000090	10,168.000	XCEL ENERGY INC CASH DIVIDEND 03.		12/27/2018	12/27/2018	1/20/2019	0.000000	0.00	3,863.84	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		983919101	20181109P000060	4,778.000	XILINK INC CASH DIVIDEND 036%		11/9/2018	11/9/2018	12/4/2018	0.000000	0.00	1,720.08	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		984121608	20181228P000200	4,101.000	XEROX CORP CASH DIVIDEND 025%		12/28/2018	12/28/2018	1/31/2019	0.000000	0.00	1,025.25	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		98419M100	20181031P000100	3,393.000	XYLEM INC/NY CASH DIVIDEND 021%		10/31/2018	10/31/2018	12/7/2018	0.000000	0.00	712.53	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		988498101	20181123P000070	6,251.000	YUM! BRANDS INC CASH DIVIDEND 03..		11/23/2018	11/23/2018	12/7/2018	0.000000	0.00	2,250.36	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		98956P102	20181227P000100	4,035.000	ZIMMER BIOMET HOLDINGS INC CASH DL..		12/27/2018	12/27/2018	1/31/2019	0.000000	0.00	968.40	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		989701107	20181113P000060	3,672.000	ZIONS BANCORP NA CASH DIVIDEND ..		11/13/2018	11/13/2018	11/21/2018	0.000000	0.00	1,101.60	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		98978V103	20181119P000060	9,490.000	ZOETIS INC CASH DIVIDEND 012%		11/19/2018	11/19/2018	12/3/2018	0.000000	0.00	1,195.74	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G0176J109	20181214P000010	1,871.000	ALLEGION PLC CASH DIVIDEND 021%		12/14/2018	12/14/2018	12/28/2018	0.000000	0.00	392.91	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G0177J108	20181109P000010	6,027.000	ALLERGAN PLC CASH DIVIDEND 072%		11/9/2018	11/9/2018	12/14/2018	0.000000	0.00	4,339.44	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G0408V102	20181031P000010	4,584.000	AON PLC CASH DIVIDEND 040%		10/31/2018	10/31/2018	11/15/2018	0.000000	0.00	1,833.60	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G1151C101	20181017P000010	12,104.000	ACCENTURE PLC CASH DIVIDEND 1..		10/17/2018	10/17/2018	11/15/2018	0.000000	0.00	17,571.84	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G16249107	20181003A000060	4,479.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	771.73	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DAC		G16249107	20181003A000060	-4,479.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-771.73	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G16249107	20181003A000090	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	38.45	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DAC		G16249107	20181003A000090	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-38.45	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G16249107	20181003A000100	4,479.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	38.45	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DAC		G16249107	20181003A000100	-4,479.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-38.45	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G16249107	20181003A000110	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	555.46	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DAC		G16249107	20181003A000110	0.000	BROOKFIELD PROPERTY PARTNERS L		9/1/2018	8/30/2018	9/28/2018	0.000000	0.00	-555.46	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G29183103	20181101P000010	8,185.000	EATON CORP PLC CASH DIVIDEND 06..		11/1/2018	11/1/2018	11/16/2018	0.000000	0.00	5,402.10	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G3223R108	20181127P000010	805.000	EVEREST RE GROUP LTD CASH DIVIDEN..		11/27/2018	11/27/2018	12/12/2018	0.000000	0.00	1,127.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G47791101	20181206P000010	4,832.000	INGERSOLL-RAND PLC CASH DIVIDEND ..		12/6/2018	12/6/2018	12/31/2018	0.000000	0.00	2,560.96	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G4918T108	20181109P000020	7,761.000	INVESCO LTD CASH DIVIDEND 030%		11/9/2018	11/9/2018	12/3/2018	0.000000	0.00	2,328.30	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G51502105	20181214P000020	18,218.000	JOHNSON CONTROLS INTERNATIONAL C..		12/14/2018	12/14/2018	1/11/2019	0.000000	0.00	4,736.68	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G5494J103	20181217P000010	10,847.000	LINDE PLC CASH DIVIDEND 082%		12/17/2018	12/17/2018	12/27/2018	0.000000	0.00	8,948.78	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G5960L103	20181227P000010	26,566.000	MEDTRONIC PLC CASH DIVIDEND 050%		12/27/2018	12/27/2018	1/18/2019	0.000000	0.00	13,283.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G6095L109	20181106P000010	5,001.000	APTIV PLC CASH DIVIDEND 022%		11/6/2018	11/6/2018	11/21/2018	0.000000	0.00	1,100.22	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G6095L109	20181123A000150	0.000	APTIV PLC		11/6/2018	11/6/2018	11/21/2018	0.000000	0.00	-1.15	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G6518L108	20181120P000010	7,017.000	NIELSEN HOLDINGS PLC CASH DIVIDEND		11/20/2018	11/20/2018	12/5/2018	0.000000	0.00	2,455.95	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G7945M107	20181218P000010	5,148.000	SEAGATE TECHNOLOGY PLC CASH DIVID..		12/18/2018	12/18/2018	1/2/2019	0.000000	0.00	3,243.24	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G7500T104	20181018P000010	3,048.000	PENTAIR PLC CASH DIVIDEND 017%		10/18/2018	10/18/2018	11/2/2018	0.000000	0.00	533.40	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G87110105	20181119P000010	8,415.000	TECHNIPFC PLC CASH DIVIDEND 01..		11/19/2018	11/19/2018	12/5/2018	0.000000	0.00	1,093.95	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G96629103	20181228P000010	2,570.000	WILLIS TOWERS WATSON PLC CASH DIVL..		12/28/2018	12/28/2018	1/15/2019	0.000000	0.00	1,542.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G97822103	20181129P000010	2,480.000	PERRIGO CO PLC CASH DIVIDEND 019..		11/29/2018	11/29/2018	12/18/2018	0.000000	0.00	471.20	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		H1467J104	20181220P000010	9,125.000	CHUBB LTD CASH DIVIDEND 073%		12/20/2018	12/20/2018	1/11/2019	0.000000	0.00	6,561.25	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		H2906T109	20181213P000010	2,380.000	GARMIN LTD CASH DIVIDEND 053%		12/13/2018	12/13/2018	12/31/2018	0.000000	0.00	1,261.40	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		H84889104	20181121P000010	6,864.000	TE CONNECTIVITY LTD CASH DIVIDEND ..		11/21/2018	11/21/2018	12/7/2018	0.000000	0.00	3,020.16	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		H83745100	20181207P000010	6,288.000	LYONDELLBASELL INDUSTRIES NV CASH ..		12/7/2018	12/7/2018	12/17/2018	0.000000	0.00	6,288.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		V7780T103	20181219P000010	3,375.000	ROYAL CARIBBEAN CRUISES LTD CASH D..		12/19/2018	12/19/2018	1/4/2019	0.000000	0.00	2,362.50	0.00	
DIVIDENDS						5,018,246.000							2,230,296.39	2,230,296.39	0.00	
U.S. DOLLAR						5,018,246.000								2,230,296.39	2,230,296.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		001055102	20181203S0000170	15,123.000	AFLAC INC		12/3/2018	11/20/2018	12/3/2018	0.000000	3,931.98	3,931.98	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00130H105	20181115S0000300	12,499.000	AES CORP/NA		11/15/2018	10/31/2018	11/15/2018	0.000000	1,624.87	1,624.87	0.00	



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		00206R102	201811015000150	137,178.000	AT&T INC		11/1/2018	10/5/2018	11/1/2018	0.000000	68,589.00	68,589.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		002824100	201811155000240	33,139.000	ABBOTT LABORATORIES		11/15/2018	10/12/2018	11/15/2018	0.000000	9,278.92	9,278.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00287Y109	201811155000280	28,604.000	ABBVIE INC		11/15/2018	10/12/2018	11/15/2018	0.000000	27,459.84	27,459.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00751Y106	201810055000060	1,394.000	ADVANCE AUTO PARTS INC		10/5/2018	9/20/2018	10/5/2018	0.000000	83.64	83.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00917Y108	201811015000140	6,179.000	AETNA INC		11/1/2018	10/23/2018	11/1/2018	0.000000	3,089.50	3,089.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		008252108	201811215000130	1,009.000	AFFILIATED MANAGERS GROUP INC		11/21/2018	11/7/2018	11/21/2018	0.000000	302.70	302.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00846U101	201810245000010	6,022.000	AGILENT TECHNOLOGIES INC		10/24/2018	10/1/2018	10/24/2018	0.000000	897.28	897.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		009158106	201811135000070	4,142.000	AIR PRODUCTS & CHEMICALS INC		11/13/2018	9/28/2018	11/12/2018	0.000000	4,556.20	4,556.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		011659109	201812065000270	332.000	ALASKA AIR GROUP INC		12/6/2018	11/19/2018	12/6/2018	0.000000	106.24	106.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		011659109	201812065000290	2,094.000	ALASKA AIR GROUP INC		12/6/2018	11/19/2018	12/6/2018	0.000000	670.08	670.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		012653101	201810015000170	2,066.000	ALBEMARLE CORP		10/1/2018	9/13/2018	10/1/2018	0.000000	698.81	698.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		015271109	201810105000260	1,998.000	ALEXANDRIA REAL ESTATE EQUITIE		10/15/2018	9/27/2018	10/15/2018	0.000000	1,858.14	1,858.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		018581108	201812195000060	893.000	ALLIANCE DATA SYSTEMS CORP		12/19/2018	11/13/2018	12/19/2018	0.000000	509.01	509.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		018802108	201811155000210	4,416.000	ALLIANT ENERGY CORP		11/15/2018	10/30/2018	11/15/2018	0.000000	1,479.36	1,479.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		020002101	201810015000150	6,620.000	ALLSTATE CORP/THE		10/1/2018	8/30/2018	10/1/2018	0.000000	3,045.20	3,045.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		022095103	201810105000040	35,645.000	ALTRIA GROUP INC		10/10/2018	9/13/2018	10/10/2018	0.000000	28,516.00	28,516.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		023608102	201812315000180	4,867.000	AMEREN CORP		12/31/2018	12/11/2018	12/31/2018	0.000000	2,283.33	2,283.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		02376R102	201811205000140	7,742.000	AMERICAN AIRLINES GROUP INC		11/20/2018	11/5/2018	11/20/2018	0.000000	774.20	774.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		025537101	201812105000150	9,311.000	AMERICAN ELECTRIC POWER CO INC		12/10/2018	11/8/2018	12/10/2018	0.000000	6,238.37	6,238.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		025816109	201811095000110	13,337.000	AMERICAN EXPRESS CO		11/9/2018	10/4/2018	11/9/2018	0.000000	5,201.43	5,201.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		026874784	201812265000040	17,500.000	AMERICAN INTERNATIONAL GROUP I		12/26/2018	12/11/2018	12/26/2018	0.000000	5,600.00	5,600.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03027X100	201810175000040	8,327.000	AMERICAN TOWER CORP		10/17/2018	9/27/2018	10/17/2018	0.000000	6,578.33	6,578.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		030420103	201811204500010	3,409.000	AMERICAN WATER WORKS CO INC		12/4/2018	11/8/2018	12/4/2018	0.000000	1,551.10	1,551.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03073E105	2018102035000230	3,154.000	AMERISOURCEBERGEN CORP		12/3/2018	11/16/2018	12/3/2018	0.000000	1,261.60	1,261.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03076C106	201811165000170	2,680.000	AMERIPRISE FINANCIAL INC		11/16/2018	11/2/2018	11/16/2018	0.000000	2,412.00	2,412.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		031100100	201812215000080	4,568.000	AMETEK INC		12/21/2018	12/6/2018	12/21/2018	0.000000	639.52	639.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		031162100	201812075000220	12,749.000	AMGEN INC		12/7/2018	11/15/2018	12/7/2018	0.000000	16,828.68	16,828.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		032095101	201810105000030	5,677.000	AMPHENOL CORP		10/10/2018	9/14/2018	10/10/2018	0.000000	1,305.71	1,305.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		032511107	201812265000060	10,086.000	ANADARKO PETROLEUM CORP		12/26/2018	12/11/2018	12/26/2018	0.000000	3,025.80	3,025.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		032654105	201812105000170	7,321.000	ANALOG DEVICES INC		12/10/2018	11/28/2018	12/10/2018	0.000000	3,514.08	3,514.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		036752103	201812215000050	5,120.000	ANTHEM INC		12/21/2018	12/4/2018	12/21/2018	0.000000	3,840.00	3,840.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		037411105	201811215000120	7,225.000	APACHE CORP		11/21/2018	10/19/2018	11/21/2018	0.000000	1,806.25	1,806.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03748R101	201811305000300	3,099.000	APARTMENT INVESTMENT & MANAGEM		11/30/2018	11/15/2018	11/30/2018	0.000000	1,177.62	1,177.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		037833100	201811155000390	86,675.000	APPLE INC		11/15/2018	11/8/2018	11/15/2018	0.000000	63,272.75	63,272.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		038222105	201812135000270	19,362.000	APPLIED MATERIALS INC		12/13/2018	11/21/2018	12/13/2018	0.000000	3,872.40	3,872.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		039483102	201812145000230	11,025.000	ARCHER-DANIELS-MIDLAND CO		12/14/2018	11/21/2018	12/14/2018	0.000000	3,693.38	3,693.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03965L100	201811265000060	8,119.000	ARCONIC INC		11/26/2018	11/1/2018	11/25/2018	0.000000	487.14	487.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		04621X108	201812175000140	1,040.000	ASSURANT INC		12/17/2018	11/23/2018	12/17/2018	0.000000	624.00	624.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		053015103	201810015000190	8,296.000	AUTOMATIC DATA PROCESSING INC		10/1/2018	9/13/2018	10/1/2018	0.000000	5,724.24	5,724.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		053484101	201810155000140	2,611.000	AVALONBAY COMMUNITIES INC		10/15/2018	9/27/2018	10/15/2018	0.000000	3,838.17	3,838.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		053611109	201812195000070	1,722.000	EVERY DENNISON CORP		12/19/2018	12/4/2018	12/19/2018	0.000000	895.44	895.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		054937107	201812035000210	14,629.000	BB&T CORP		12/3/2018	11/8/2018	12/3/2018	0.000000	5,924.75	5,924.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		05722G100	201811305000330	4,625.000	BAKER HUGHES A GE CO		11/30/2018	11/15/2018	11/30/2018	0.000000	832.50	832.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		05722G100	201811305000350	3,577.000	BAKER HUGHES A GE CO		11/30/2018	11/15/2018	11/30/2018	0.000000	643.86	643.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		058498106	201812175000190	6,774.000	BALL CORP		12/17/2018	11/30/2018	12/17/2018	0.000000	677.40	677.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		060505104	201812285000330	182,965.000	BANK OF AMERICA CORP		12/28/2018	12/6/2018	12/28/2018	0.000000	27,444.75	27,444.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		064058100	201811095000120	17,378.000	BANK OF NEW YORK MELLON CORPT		11/9/2018	10/29/2018	11/9/2018	0.000000	4,865.84	4,865.84	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	201810015000130	9,278.000	BAXTER INTERNATIONAL INC		10/1/2018	8/30/2018	10/1/2018	0.000000	1,762.82	1,762.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		075887109	201812315000300	5,270.000	BECTON DICKINSON AND CO		12/31/2018	12/7/2018	12/31/2018	0.000000	4,057.90	4,057.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		086516101	201810095000100	4,619.000	BEST BUY CO INC		10/9/2018	9/17/2018	10/9/2018	0.000000	2,078.55	2,078.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		086516101	201812315000340	4,788.000	BEST BUY CO INC		12/31/2018	12/10/2018	12/31/2018	0.000000	2,154.60	2,154.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		09247X101	201812265000080	2,420.000	BLACKROCK INC		12/26/2018	12/6/2018	12/26/2018	0.000000	7,574.60	7,574.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		093671105	201810015000280	3,940.000	H&R BLOCK INC		10/1/2018	9/11/2018	10/1/2018	0.000000	985.00	985.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		097023105	201812075000170	10,093.000	BOEING CO/THE		12/7/2018	11/8/2018	12/7/2018	0.000000	17,259.03	17,259.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		099724106	201812175000230	4,114.000	BORGWARNER INC		12/17/2018	11/30/2018	12/17/2018	0.000000	699.38	699.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		101121101	201810315000180	2,917.000	BOSTON PROPERTIES INC		10/31/2018	9/27/2018	10/31/2018	0.000000	2,771.15	2,771.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		110122108	201811015000130	30,826.000	BRISTOL-MYERS SQUIBB CO		11/1/2018	10/4/2018	11/1/2018	0.000000	12,330.40	12,330.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		111337103	201810035000010	2,221.000	BROADRIDGE FINANCIAL SOLUTIONS		10/3/2018	9/17/2018	10/3/2018	0.000000	1,077.19	1,077.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		11135F101	201812285000350	8,503.000	BROADCOM INC		12/28/2018	12/18/2018	12/28/2018	0.000000	22,532.95	22,532.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		115637209	201810015000160	4,933.000	BROWN-FORMAN CORP		10/1/2018	9/5/2018	10/1/2018	0.000000	779.41	779.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		124857202	201810015000140	6,431.000	CBS CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	1,157.58	1,157.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12503M108	201812145000270	2,202.000	CBOE GLOBAL MARKETS INC		12/14/2018	11/29/2018	12/14/2018	0.000000	682.62	682.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		125269100	201811305000230	4,410.000	CF INDUSTRIES HOLDINGS INC		11/30/2018	11/14/2018	11/30/2018	0.000000	1,323.00	1,323.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12541W209	201812315000280	2,729.000	CH ROBINSON WORLDWIDE INC		12/31/2018	12/14/2018	12/31/2018	0.000000	1,364.50	1,364.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12572Q105	201812275000150	6,970.000	CME GROUP INC		12/27/2018	12/7/2018	12/27/2018	0.000000	4,879.00	4,879.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		125896100	201811305000250	5,351.000	CMS ENERGY CORP		11/30/2018	11/1/2018	11/30/2018	0.000000	1,912.98	1,912.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		126408103	201810145000190	16,070.000	CSX CORP		10/14/2018	11/29/2018	12/14/2018	0.000000	3,535.40	3,535.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		126650100	201811015000110	19,231.000	CVS HEALTH CORP		11/1/2018	10/23/2018	11/1/2018	0.000000	9,615.50	9,615.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		127097103	201811165000160	8,334.000	CABOT OIL & GAS CORP		11/16/2018	11/6/2018	11/16/2018	0.000000	583.38	583.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		134429109	201810295000060	3,635.000	CAMPBELL SOUP CO		10/29/2018	10/11/2018	10/29/2018	0.000000	1,272.25	1,272.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		14040H105	201811235000090	9,037.000	CAPITAL ONE FINANCIAL CORP		11/23/2018	11/8/2018	11/23/2018	0.000000	3,614.80	3,614.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		14149Y108	201810155000150	5,834.000	CARDINAL HEALTH INC		10/15/2018	9/28/2018	10/15/2018	0.000000	2,778.73	2,778.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		143658300	201812145000360	7,943.000	CARNIVAL CORP		12/14/2018	11/21/2018	12/14/2018	0.000000	3,971.50	3,971.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		149123101	201811205000180	11,227.000	CATERPILLAR INC		11/20/2018	10/19/2018	11/20/2018	0.000000	9,655.22	9,655.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		15189T107	201812135000250	8,152.000	CENTERPOINT ENERGY INC		12/13/2018	11/14/2018	12/13/2018	0.000000	2,262.18	2,262.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		156700106	201812075000250	18,722.000	CENTURYLINK INC		12/7/2018	11/23/2018	12/7/2018	0.000000	10,109.88	10,109.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		166764100	201812105000180	37,742.000	CHEVRON CORP		12/10/2018	11/15/2018	12/10/2018	0.000000	42,271.04	42,271.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		171340102	201812035000260	4,636.000	CHURCH & DWIGHT CO INC		12/3/2018	11/14/2018	12/3/2018	0.000000	1,008.33	1,008.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		171798101	201811305000290	1,801.000	CIMAREX ENERGY CO		11/30/2018	11/14/2018	11/30/2018	0.000000	324.18	324.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		172062101	201810155000120	2,813.000	CINCINNATI FINANCIAL CORP		10/15/2018	9/18/2018	10/15/2018	0.000000	1,490.89	1,490.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		17275R102	201810245000040	86,352.000	CISCO SYSTEMS INC		10/24/2018	10/4/2018	10/24/2018	0.000000	28,496.16	28,496.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		172908105	201812075000160	1,626.000	CINTAS CORP		12/7/2018	11/6/2018	12/7/2018	0.000000	3,333.30	3,333.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		172967424	201811215000150	47,538.000	CITIGROUP INC		11/21/2018	11/2/2018	11/21/2018	0.000000	21,392.10	21,392.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		174510105	201811145000150	8,991.000	CITIZENS FINANCIAL GROUP INC		11/14/2018	10/30/2018	11/14/2018	0.000000	2,427.57	2,427.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		177376100	201812215000030	2,538.000	CITRIX SYSTEMS INC		12/21/2018	12/6/2018	12/21/2018	0.000000	888.30	888.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		189054109	201811165000150	1,784.000	CLOROX CO/THE		11/16/2018	10/30/2018	11/16/2018	0.000000	1,712.64	1,712.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		189054109	201811165000180	636.000	CLOROX CO/THE		11/16/2018	10/30/2018	11/16/2018	0.000000	610.56	610.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		191216100	201810015000100	72,126.000	COCA-COLA CO/THE		10/1/2018	9/13/2018	10/1/2018	0.000000	28,129.14	28,129.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		191216100	201812145000290	75,392.000	COCA-COLA CO/THE		12/14/2018	11/29/2018	12/14/2018	0.000000	29,402.88	29,402.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		192446102	201811305000320	11,429.000	COGNIZANT TECHNOLOGY SOLUTIONS		11/30/2018	11/19/2018	11/30/2018	0.000000	2,285.80	2,285.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		194162103	201811155000040	16,391.000	COLGATE-PALMOLIVE CO		11/15/2018	10/18/2018	11/15/2018	0.000000	6,884.22	6,884.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		20030N101	201810245000030	86,374.000	COMCAST CORP		10/24/2018	10/2/2018	10/24/2018	0.000000	16,411.06	16,411.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		200340107	201810015000290	3,238.000	COMERICA INC		10/1/2018	9/13/2018	10/1/2018	0.000000	1,942.80	1,942.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		205887102	201811305000240	7,398.000	CONAGRA BRANDS INC		11/30/2018	10/16/2018	11/30/2018	0.000000	1,572.08	1,572.08	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		20825C104	201812035000110	21,952.000	CONOCOPHILLIPS		12/3/2018	10/12/2018	12/3/2018	0.000000	6,695.36	6,695.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		209115104	201812175000110	5,877.000	CONSOLIDATED EDISON INC		12/17/2018	11/13/2018	12/17/2018	0.000000	4,202.06	4,202.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		21036P108	201811205000170	3,171.000	CONSTELLATION BRANDS INC		11/20/2018	11/5/2018	11/20/2018	0.000000	2,346.54	2,346.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		219350105	201812145000220	7,118.000	CORNING INC		12/14/2018	11/15/2018	12/14/2018	0.000000	1,281.24	1,281.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		219350105	201812145000340	8,837.000	CORNING INC		12/14/2018	11/15/2018	12/14/2018	0.000000	1,590.66	1,590.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		22160K105	201811235000110	8,284.000	COSTCO WHOLESALE CORP		11/23/2018	11/6/2018	11/23/2018	0.000000	4,721.88	4,721.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DVC		222070203	20180924A000100	0.000	COTY INC		9/1/2018	2/27/2018	3/15/2018	0.000000	-1,196.00	-1,196.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		222070203	20181003A000170	0.000	COTY INC		9/1/2018	2/27/2018	3/15/2018	0.000000	1,348.88	1,348.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		222070203	20181003A000180	0.000	COTY INC		9/1/2018	5/30/2018	6/14/2018	0.000000	1,196.00	1,196.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		222070203	201812145000350	8,873.000	COTY INC		12/14/2018	11/29/2018	12/14/2018	0.000000	1,109.13	1,109.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		22622V101	201812315000220	8,171.000	CROWN CASTLE INTERNATIONAL COR		12/31/2018	12/13/2018	12/31/2018	0.000000	9,192.38	9,192.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		231021106	201812035000070	2,838.000	CUMMINS INC		12/3/2018	11/14/2018	12/3/2018	0.000000	3,235.32	3,235.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		23331A109	201812105000130	6,759.000	DR HORTON INC		12/10/2018	11/23/2018	12/10/2018	0.000000	1,013.85	1,013.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		233331107	201810155000040	3,418.000	DTE ENERGY CO		10/15/2018	9/14/2018	10/15/2018	0.000000	3,016.39	3,016.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		23355L106	201810165000040	5,364.000	DXC TECHNOLOGY CO		10/16/2018	9/4/2018	10/16/2018	0.000000	1,019.16	1,019.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		235851102	201810265000050	11,632.000	DANAHER CORP		10/26/2018	9/27/2018	10/26/2018	0.000000	1,861.12	1,861.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		237194105	201811015000090	2,344.000	DARDEN RESTAURANTS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	1,758.00	1,758.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		244199105	201811015000080	6,076.000	DEERE & CO		11/1/2018	9/27/2018	11/1/2018	0.000000	4,192.44	4,192.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		247361702	201811265000050	11,884.000	DELTA AIR LINES INC		11/28/2018	11/6/2018	11/28/2018	0.000000	4,159.40	4,159.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		24906P109	201810125000070	4,200.000	DENTSPLY SIRONA INC		10/12/2018	9/27/2018	10/12/2018	0.000000	367.50	367.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		25179M103	201812265000020	10,022.000	DEVON ENERGY CORP		12/28/2018	12/13/2018	12/28/2018	0.000000	801.76	801.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		254709108	201812065000260	6,749.000	DISCOVER FINANCIAL SERVICES		12/6/2018	11/20/2018	12/6/2018	0.000000	2,699.60	2,699.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		256677105	201810235000050	5,016.000	DOLLAR GENERAL CORP		10/23/2018	10/5/2018	10/23/2018	0.000000	1,454.64	1,454.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		25746U109	201812205000090	12,877.000	DOMINION ENERGY INC		12/20/2018	12/6/2018	12/20/2018	0.000000	10,752.30	10,752.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		260003108	201812175000020	2,909.000	DOVER CORP		12/17/2018	11/29/2018	12/17/2018	0.000000	1,396.32	1,396.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		26078J100	201812145000250	45,448.000	DOWDUPONT INC		12/14/2018	11/29/2018	12/14/2018	0.000000	17,270.24	17,270.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		264411505	2018113050000280	6,749.000	DUKE REALTY CORP		11/30/2018	11/14/2018	11/30/2018	0.000000	1,451.04	1,451.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		26441C204	201812175000210	14,031.000	DUKE ENERGY CORP		12/17/2018	11/15/2018	12/17/2018	0.000000	13,013.75	13,013.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		26875P101	201810315000150	10,941.000	EOG RESOURCES INC		10/31/2018	10/16/2018	10/31/2018	0.000000	2,407.02	2,407.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		269246401	201811155000360	4,905.000	E*TRADE FINANCIAL CORP		11/15/2018	10/29/2018	11/15/2018	0.000000	686.70	686.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		277432100	201810065000050	2,689.000	EASTMAN CHEMICAL CO		10/6/2018	9/13/2018	10/6/2018	0.000000	1,505.84	1,505.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		278865100	201810155000110	4,890.000	ECOLAB INC		10/15/2018	9/17/2018	10/15/2018	0.000000	2,004.90	2,004.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		281020107	201810315000190	6,155.000	EDISON INTERNATIONAL		10/31/2018	9/27/2018	10/31/2018	0.000000	3,723.78	3,723.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		291011104	201812105000050	12,379.000	EMERSON ELECTRIC CO		12/10/2018	11/15/2018	12/10/2018	0.000000	6,065.71	6,065.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		29364G103	201812035000220	3,416.000	ENTERGY CORP		12/3/2018	11/7/2018	12/3/2018	0.000000	3,108.56	3,108.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		294429105	201812145000260	2,372.000	EQUIFAX INC		12/14/2018	11/21/2018	12/14/2018	0.000000	925.08	925.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		29444U700	201812125000110	1,502.000	EQUINIX INC		12/12/2018	11/13/2018	12/12/2018	0.000000	3,424.56	3,424.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		29476L107	201810125000110	6,935.000	EQUITY RESIDENTIAL		10/12/2018	9/21/2018	10/12/2018	0.000000	3,744.90	3,744.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		297178105	201810125000130	1,248.000	ESSEX PROPERTY TRUST INC		10/12/2018	9/27/2018	10/12/2018	0.000000	2,321.28	2,321.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30034W106	201812205000110	5,351.000	EVERGY INC		12/20/2018	11/28/2018	12/20/2018	0.000000	2,541.73	2,541.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30040W108	201812315000240	6,242.000	EVERSOURCE ENERGY		12/31/2018	12/17/2018	12/31/2018	0.000000	3,152.21	3,152.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30161N101	201812105000160	18,246.000	EXELON CORP		12/10/2018	11/14/2018	12/10/2018	0.000000	6,294.87	6,294.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30212P303	201812065000280	2,246.000	EXPEDIA GROUP INC		12/6/2018	11/14/2018	12/6/2018	0.000000	718.72	718.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		302130109	201812175000240	3,434.000	EXPEDITORS INTERNATIONAL OF WA		12/17/2018	11/30/2018	12/17/2018	0.000000	1,545.30	1,545.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30225T102	201812315000250	2,492.000	EXTRA SPACE STORAGE INC		12/31/2018	12/13/2018	12/31/2018	0.000000	2,143.12	2,143.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30231G102	201812105000210	79,976.000	EXXON MOBIL CORP		12/10/2018	11/9/2018	12/10/2018	0.000000	65,580.32	65,580.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		302445101	201812075000230	2,719.000	FLIR SYSTEMS INC		12/7/2018	11/21/2018	12/7/2018	0.000000	435.04	435.04	0.00



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KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		302491303	20181018S000080	2,543.000	FMC CORP		10/18/2018	9/27/2018	10/18/2018	0.000000	419.60	419.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		311900104	20181121S000110	5,420.000	FASTENAL CO		11/21/2018	10/23/2018	11/21/2018	0.000000	2,168.00	2,168.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		313747206	20181015S000080	1,379.000	FEDERAL REALTY INVESTMENT TRUS		10/15/2018	9/20/2018	10/15/2018	0.000000	1,406.58	1,406.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		31428X106	20181001S000210	4,630.000	FEDEX CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	3,009.50	3,009.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		31620M106	20181228S000280	6,477.000	FIDELITY NATIONAL INFORMATION		12/28/2018	12/13/2018	12/28/2018	0.000000	2,072.64	2,072.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		316773100	20181015S000210	12,587.000	FIFTH THIRD BANCORP		10/15/2018	9/27/2018	10/15/2018	0.000000	2,265.66	2,265.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		337932107	20181203S000060	9,181.000	FIRSTENERGY CORP		12/3/2018	11/6/2018	12/1/2018	0.000000	3,305.16	3,305.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		343412102	20181002S000030	2,648.000	FLUOR CORP		10/2/2018	8/31/2018	10/2/2018	0.000000	556.08	556.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		34354P105	20181005S000090	2,464.000	FLOWSERVE CORP		10/5/2018	9/20/2018	10/5/2018	0.000000	468.16	468.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		344849104	20181102S000090	2,208.000	FOOT LOCKER INC		11/2/2018	10/18/2018	11/2/2018	0.000000	761.76	761.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		345370860	20181203S000160	73,951.000	FORD MOTOR CO		12/3/2018	10/22/2018	12/3/2018	0.000000	11,092.65	11,092.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		34959J108	20181228S000250	6,058.000	FORTIVE CORP		12/28/2018	11/29/2018	12/28/2018	0.000000	424.06	424.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		34964C106	20181219S000050	2,805.000	FORTUNE BRANDS HOME & SECURITY		12/19/2018	11/29/2018	12/19/2018	0.000000	561.00	561.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		354613101	20181012S000060	5,774.000	FRANKLIN RESOURCES INC		10/12/2018	9/27/2018	10/12/2018	0.000000	1,328.02	1,328.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		35671D857	20181011S000010	27,371.000	FREEMPORT-MCMORAN INC		11/1/2018	10/12/2018	11/1/2018	0.000000	1,368.55	1,368.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		363576109	20181221S000010	3,597.000	ARTHUR J GALLAGHER & CO		12/21/2018	12/6/2018	12/21/2018	0.000000	1,474.77	1,474.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		364760108	20181031S000170	4,099.000	GAP INC/THE		10/31/2018	10/9/2018	10/31/2018	0.000000	994.01	994.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		369550108	20181109S0000100	5,261.000	GENERAL DYNAMICS CORP		11/9/2018	10/4/2018	11/9/2018	0.000000	4,892.73	4,892.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		369604103	20181025S000020	163,573.000	GENERAL ELECTRIC CO		10/25/2018	9/14/2018	10/25/2018	0.000000	19,628.76	19,628.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		370334104	20181101S000160	11,258.000	GENERAL MILLS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	5,516.42	5,516.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		37045V100	20181220S000050	25,845.000	GENERAL MOTORS CO		12/20/2018	12/6/2018	12/20/2018	0.000000	9,821.10	9,821.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		372460105	20181001S000260	2,764.000	GENUINE PARTS CO		10/1/2018	9/6/2018	10/1/2018	0.000000	1,990.08	1,990.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		375558103	20181228S000340	25,534.000	GILEAD SCIENCES INC		12/28/2018	12/13/2018	12/28/2018	0.000000	14,554.38	14,554.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		37940X102	20181228S000360	3,116.000	GLOBAL PAYMENTS INC		12/28/2018	12/13/2018	12/28/2018	0.000000	31.16	31.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		38141G104	20181228S000270	6,916.000	GOLDMAN SACHS GROUP INC/THE		12/28/2018	11/29/2018	12/28/2018	0.000000	5,532.80	5,532.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		382550101	20181203S000090	4,477.000	GOODYEAR TIRE & RUBBER CO/THE		12/3/2018	10/31/2018	12/3/2018	0.000000	716.32	716.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		384802104	20181203S000250	859.000	WW GRAINGER INC		12/3/2018	11/8/2018	12/1/2018	0.000000	1,168.24	1,168.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		40412C101	20181228S000300	5,316.000	HCA HEALTHCARE INC		12/28/2018	11/30/2018	12/28/2018	0.000000	1,860.60	1,860.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		40414L109	20181120S000160	8,875.000	HCP INC		11/20/2018	11/2/2018	11/20/2018	0.000000	3,283.75	3,283.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		40434L105	20181003S000030	30,912.000	HP INC		10/3/2018	9/11/2018	10/3/2018	0.000000	4,306.04	4,306.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		406216101	20181227S000160	17,331.000	HALLIBURTON CO		12/27/2018	12/6/2018	12/27/2018	0.000000	3,119.58	3,119.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		410345102	20181204S000110	6,810.000	HANESBRANDS INC		12/4/2018	11/9/2018	12/4/2018	0.000000	1,021.50	1,021.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		412822108	20181228S000370	3,281.000	HARLEY-DAVIDSON INC		12/28/2018	12/13/2018	12/28/2018	0.000000	1,213.97	1,213.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		413875105	20181207S000240	2,315.000	HARRIS CORP		12/7/2018	11/21/2018	12/7/2018	0.000000	1,585.78	1,585.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		416515104	20181001S000110	6,745.000	HARTFORD FINANCIAL SERVICES GR		10/1/2018	8/31/2018	10/1/2018	0.000000	2,023.50	2,023.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		418056107	20181115S000220	2,206.000	HASBRO INC		11/15/2018	10/31/2018	11/15/2018	0.000000	1,389.78	1,389.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		423452101	20181203S000040	2,058.000	HELMERICH & PAYNE INC		12/3/2018	11/8/2018	12/3/2018	0.000000	1,461.18	1,461.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		426281101	20181220S000080	1,520.000	JACK HENRY & ASSOCIATES INC		12/20/2018	11/30/2018	12/20/2018	0.000000	562.40	562.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		427866108	20181214S000330	2,753.000	HERSHEY CO/THE		12/14/2018	11/20/2018	12/14/2018	0.000000	1,987.67	1,987.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		42809H107	20181231S000320	4,958.000	HESS CORP		12/31/2018	12/14/2018	12/31/2018	0.000000	1,239.50	1,239.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		42824C109	20181003S000020	28,758.000	HEWLETT PACKARD ENTERPRISE CO		10/3/2018	9/11/2018	10/3/2018	0.000000	3,235.28	3,235.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		43300A203	20181228S000240	5,633.000	HILTON WORLDWIDE HOLDINGS INC		12/28/2018	11/8/2018	12/28/2018	0.000000	844.95	844.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		436106108	20181212S000100	3,192.000	HOLLYFRONTIER CORP		12/12/2018	11/20/2018	12/12/2018	0.000000	1,053.36	1,053.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		437076102	20181213S000280	22,536.000	HOME DEPOT INC/THE		12/13/2018	11/28/2018	12/13/2018	0.000000	23,212.08	23,212.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		438516106	20181207S000210	14,627.000	HONEYWELL INTERNATIONAL INC		12/7/2018	11/15/2018	12/7/2018	0.000000	11,994.14	11,994.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		440452100	20181115S000250	5,136.000	HORMEL FOODS CORP		11/15/2018	10/19/2018	11/15/2018	0.000000	963.00	963.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		44107P104	20181015S000230	14,010.000	HOST HOTELS & RESORTS INC		10/15/2018	9/27/2018	10/15/2018	0.000000	2,802.00	2,802.00	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		444855102	201810265000030	2,602.000	HUMANA INC		10/26/2018	9/27/2018	10/26/2018	0.000000	1,301.00	1,301.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		445656107	201811165000140	1,652.000	JB HUNT TRANSPORT SERVICES INC		11/16/2018	11/6/2018	11/16/2018	0.000000	396.48	396.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		446150104	201810015000160	20,810.000	HUNTINGTON BANCSHARES INC/OH		10/1/2018	9/14/2018	10/1/2018	0.000000	2,913.40	2,913.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		446413106	201812145000320	853.000	HUNTINGTON INGALLS INDUSTRIES		12/14/2018	11/29/2018	12/14/2018	0.000000	733.58	733.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		452306109	201810095000110	5,828.000	ILLINOIS TOOL WORKS INC		10/9/2018	9/27/2018	10/9/2018	0.000000	5,828.00	5,828.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		458140100	201812035000130	87,101.000	INTEL CORP		12/3/2018	11/6/2018	12/1/2018	0.000000	26,130.30	26,130.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		45866F104	201812315000160	11,295.000	INTERCONTINENTAL EXCHANGE INC		12/31/2018	12/13/2018	12/31/2018	0.000000	2,710.80	2,710.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		459200101	201812105000110	17,242.000	INTERNATIONAL BUSINESS MACHINE		12/10/2018	11/8/2018	12/10/2018	0.000000	27,069.94	27,069.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		459506101	201810055000080	1,487.000	INTERNATIONAL FLAVORS & FRAGRA		10/5/2018	9/21/2018	10/5/2018	0.000000	1,085.51	1,085.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		460146103	201812145000200	7,724.000	INTERNATIONAL PAPER CO		12/14/2018	11/14/2018	12/14/2018	0.000000	3,862.00	3,862.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		460690100	201812175000220	7,559.000	INTERPUBLIC GROUP OF COS INC/T		12/17/2018	11/30/2018	12/17/2018	0.000000	1,587.39	1,587.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		461202103	201810185000090	4,886.000	INTUIT INC		10/18/2018	10/9/2018	10/18/2018	0.000000	2,296.42	2,296.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		46284V101	201810025000020	5,300.000	IRON MOUNTAIN INC		10/2/2018	9/14/2018	10/2/2018	0.000000	3,113.75	3,113.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		46625H100	201810315000200	63,486.000	JPMORGAN CHASE & CO		10/31/2018	10/4/2018	10/31/2018	0.000000	50,788.80	50,788.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		469814107	201810265000060	2,252.000	JACOBS ENGINEERING GROUP INC		10/26/2018	9/27/2018	10/26/2018	0.000000	337.80	337.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		47233W109	201811305000270	5,712.000	JEFFERIES FINANCIAL GROUP INC		11/30/2018	11/16/2018	11/30/2018	0.000000	714.00	714.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		478160104	201812115000120	52,842.000	JOHNSON & JOHNSON		12/11/2018	11/26/2018	12/11/2018	0.000000	47,557.80	47,557.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		48203R104	201812265000020	6,791.000	JUNIPER NETWORKS INC		12/26/2018	12/4/2018	12/26/2018	0.000000	1,222.38	1,222.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		482480100	201812045000120	3,075.000	KLA-TENCOR CORP		12/4/2018	11/15/2018	12/4/2018	0.000000	2,306.25	2,306.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		485170302	201810035000040	1,932.000	KANSAS CITY SOUTHERN		10/3/2018	9/7/2018	10/3/2018	0.000000	695.52	695.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		487836108	201812175000120	4,985.000	KELLOGG CO		12/17/2018	11/30/2018	12/17/2018	0.000000	2,791.60	2,791.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		493267108	201812145000310	20,722.000	KEYCORP		12/14/2018	11/26/2018	12/14/2018	0.000000	3,522.74	3,522.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		494368103	201810025000040	6,579.000	KIMBERLY-CLARK CORP		10/2/2018	9/6/2018	10/2/2018	0.000000	6,579.00	6,579.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		49446R109	201810155000250	7,960.000	KIMCO REALTY CORP		10/15/2018	10/1/2018	10/15/2018	0.000000	2,228.80	2,228.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		49456B101	201811155000290	35,850.000	KINDER MORGAN INC/DE		11/15/2018	10/30/2018	11/15/2018	0.000000	7,170.00	7,170.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		500255104	201812265000070	3,284.000	KOHL'S CORP		12/26/2018	12/11/2018	12/26/2018	0.000000	2,003.24	2,003.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		500754106	201812145000170	12,248.000	KRAFT HEINZ CO/THE		12/14/2018	11/15/2018	12/14/2018	0.000000	7,655.00	7,655.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		501044101	201812035000050	15,049.000	KROGER CO/THE		12/3/2018	11/14/2018	12/1/2018	0.000000	2,106.86	2,106.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		501797104	201812075000180	2,256.000	L BRANDS INC		12/7/2018	11/21/2018	12/7/2018	0.000000	1,353.60	1,353.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		501797104	201812075000190	2,241.000	L BRANDS INC		12/7/2018	11/21/2018	12/7/2018	0.000000	1,344.60	1,344.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		502413107	201812175000180	1,543.000	L3 TECHNOLOGIES INC		12/17/2018	11/15/2018	12/17/2018	0.000000	1,234.40	1,234.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		512807108	201812265000030	2,522.000	LAM RESEARCH CORP		12/26/2018	12/4/2018	12/26/2018	0.000000	2,774.20	2,774.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		512807108	201812265000050	582.000	LAM RESEARCH CORP		12/26/2018	12/4/2018	12/26/2018	0.000000	640.20	640.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		518439104	201812175000160	4,415.000	ESTEE LAUDER COS INC/THE		12/17/2018	11/29/2018	12/17/2018	0.000000	1,898.45	1,898.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		524660107	201810155000200	2,472.000	LEGGETT & PLATT INC		10/15/2018	9/21/2018	10/15/2018	0.000000	939.36	939.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		526057104	201811025000100	5,511.000	LENNAR CORP		11/2/2018	10/18/2018	11/2/2018	0.000000	220.44	220.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		532457108	201812105000090	18,056.000	ELI LILLY & CO		12/10/2018	11/14/2018	12/10/2018	0.000000	10,156.50	10,156.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		534187109	201811015000070	4,093.000	LINCOLN NATIONAL CORP		11/1/2018	10/9/2018	11/1/2018	0.000000	1,350.69	1,350.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		539830109	201812265000210	4,880.000	LOCKHEED MARTIN CORP		12/28/2018	11/30/2018	12/28/2018	0.000000	10,736.00	10,736.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		540424108	201812115000090	5,477.000	LOEWS CORP		12/11/2018	11/27/2018	12/11/2018	0.000000	342.31	342.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		548661107	201811075000040	15,320.000	LOWE'S COS INC		11/7/2018	10/23/2018	11/7/2018	0.000000	7,353.60	7,353.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		55261F104	201812315000310	2,832.000	M&T BANK CORP		12/31/2018	11/30/2018	12/31/2018	0.000000	2,832.00	2,832.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		552953101	201812145000300	10,065.000	MGM RESORTS INTERNATIONAL		12/14/2018	12/7/2018	12/14/2018	0.000000	1,207.80	1,207.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		55354G100	201811305000260	1,750.000	MSCI INC		11/30/2018	11/15/2018	11/30/2018	0.000000	1,015.00	1,015.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		554382101	201812035000180	1,998.000	MACERICH CO/THE		12/3/2018	11/8/2018	12/3/2018	0.000000	1,498.50	1,498.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		55616P104	201810015000220	5,770.000	MACY'S INC		10/1/2018	9/13/2018	10/1/2018	0.000000	2,178.18	2,178.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		565849106	201812105000060	16,824.000	MARATHON OIL CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	841.20	841.20	0.00



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KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		56585A102	20181210S000140	13,206.000	MARATHON PETROLEUM CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	6,074.76	6,074.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		571748102	20181115S000260	9,539.000	MARSH & MCLENNAN COS INC		11/15/2018	10/10/2018	11/15/2018	0.000000	3,958.69	3,958.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		571903202	20181231S000200	5,673.000	MARRIOTT INTERNATIONAL INC/MD		12/31/2018	11/20/2018	12/31/2018	0.000000	2,325.93	2,325.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		573284106	20181231S000260	1,241.000	MARTIN MARIETTA MATERIALS INC		12/31/2018	11/30/2018	12/31/2018	0.000000	595.68	595.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		574599106	20181113S000080	5,808.000	MASCO CORP		11/13/2018	10/11/2018	11/13/2018	0.000000	696.96	696.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		57636Q104	20181109S000140	17,233.000	MASTERCARD INC		11/9/2018	10/5/2018	11/9/2018	0.000000	4,308.25	4,308.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		579780206	20181023S000060	2,291.000	MCCORMICK & CO INC/MD		10/23/2018	10/5/2018	10/23/2018	0.000000	1,191.32	1,191.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		580135101	20181217S000150	15,281.000	MCDONALD'S CORP		12/17/2018	11/30/2018	12/17/2018	0.000000	17,725.96	17,725.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		58155Q103	20181001S000080	3,805.000	MCKESSON CORP		10/1/2018	8/31/2018	10/1/2018	0.000000	1,483.95	1,483.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		58933Y105	20181005S000070	50,667.000	MERCK & CO INC		10/5/2018	9/14/2018	10/5/2018	0.000000	24,320.16	24,320.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		59156R108	20181213S000260	18,792.000	METLIFE INC		12/13/2018	11/5/2018	12/13/2018	0.000000	7,892.64	7,892.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		594918104	20181213S000300	144,851.000	MICROSOFT CORP		12/13/2018	11/14/2018	12/13/2018	0.000000	66,631.46	66,631.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		595017104	20181206S000340	4,640.000	MICROCHIP TECHNOLOGY INC		12/5/2018	11/20/2018	12/5/2018	0.000000	1,691.28	1,691.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		59522J103	20181031S000120	2,150.000	MID-AMERICA APARTMENT COMMUNIT		10/31/2018	10/12/2018	10/31/2018	0.000000	1,983.38	1,983.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		60871R209	20181217S000170	3,667.000	MOLSON COORS BREWING CO		12/17/2018	11/29/2018	12/17/2018	0.000000	1,511.67	1,511.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		609207105	20181012S000150	27,703.000	MONDELEZ INTERNATIONAL INC		10/12/2018	9/27/2018	10/12/2018	0.000000	7,202.78	7,202.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		615369105	20181212S000030	3,288.000	MOODY S CORP		12/12/2018	11/20/2018	12/12/2018	0.000000	1,446.72	1,446.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		617446448	20181115S000320	25,049.000	MORGAN STANLEY		11/15/2018	10/30/2018	11/15/2018	0.000000	7,514.70	7,514.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		61945C103	20181220S000060	6,985.000	MOSAIC CO/THE		12/20/2018	12/6/2018	12/20/2018	0.000000	174.63	174.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		620076307	20181015S000100	3,054.000	MOTOROLA SOLUTIONS INC		10/15/2018	9/13/2018	10/15/2018	0.000000	1,588.08	1,588.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		629377508	20181115S000310	5,732.000	NRG ENERGY INC		11/15/2018	10/31/2018	11/15/2018	0.000000	171.96	171.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		631103108	20181228S000320	2,268.000	NASDAQ INC		12/28/2018	12/13/2018	12/28/2018	0.000000	997.92	997.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		637071101	20181221S000070	7,536.000	NATIONAL OILWELL VARCO INC		12/21/2018	12/6/2018	12/21/2018	0.000000	376.80	376.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		641100104	20181024S000020	4,898.000	NETAPP INC		10/24/2018	10/4/2018	10/24/2018	0.000000	1,959.20	1,959.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		651229106	20181214S0000280	8,562.000	NEWELL BRANDS INC		12/14/2018	11/29/2018	12/14/2018	0.000000	1,969.26	1,969.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		651639106	20181227S000120	10,506.000	NEWMONT MINING CORP		12/27/2018	12/6/2018	12/27/2018	0.000000	1,470.84	1,470.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		65249B109	20181017S000050	7,218.000	NEWS CORP		10/17/2018	9/11/2018	10/17/2018	0.000000	721.80	721.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		65249B208	20181017S000060	2,293.000	NEWS CORP		10/17/2018	9/11/2018	10/17/2018	0.000000	229.30	229.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		65339F101	20181217S000130	9,289.000	NEXTERA ENERGY INC		12/17/2018	11/29/2018	12/17/2018	0.000000	10,310.79	10,310.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		654106103	20181001S000090	24,157.000	NIKE INC		10/1/2018	8/31/2018	10/1/2018	0.000000	4,831.40	4,831.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		65473P105	20181120S000150	6,858.000	NISOURCE INC		11/20/2018	10/30/2018	11/20/2018	0.000000	1,337.31	1,337.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		655044105	20181119S000090	9,124.000	NOBLE ENERGY INC		11/19/2018	11/2/2018	11/19/2018	0.000000	1,003.64	1,003.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		655044105	20181119S000110	2.000	NOBLE ENERGY INC		11/19/2018	11/2/2018	11/19/2018	0.000000	0.22	0.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		655664100	20181211S000110	2,258.000	NORDSTROM INC		12/11/2018	11/23/2018	12/11/2018	0.000000	835.46	835.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		655844108	20181210S000080	5,290.000	NORFOLK SOUTHERN CORP		12/10/2018	11/1/2018	12/10/2018	0.000000	4,232.00	4,232.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		665859104	20181001S000070	3,983.000	NORTHERN TRUST CORP		10/1/2018	9/13/2018	10/1/2018	0.000000	2,190.65	2,190.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		666807102	20181219S000080	3,430.000	NORTHROP GRUMMAN CORP		12/19/2018	11/30/2018	12/19/2018	0.000000	4,116.00	4,116.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		670346105	20181109S000130	5,976.000	NUCOR CORP		11/9/2018	9/27/2018	11/9/2018	0.000000	2,270.88	2,270.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		67066G104	20181221S000090	11,976.000	NVIDIA CORP		12/21/2018	11/29/2018	12/21/2018	0.000000	1,916.16	1,916.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		674599105	20181015S000070	14,422.000	OCCIDENTAL PETROLEUM CORP		10/15/2018	9/7/2018	10/15/2018	0.000000	11,249.16	11,249.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		681919106	20181010S000020	4,281.000	OMNICOM GROUP INC		10/10/2018	9/20/2018	10/10/2018	0.000000	2,568.60	2,568.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		682680103	20181114S000160	7,768.000	ONEOK INC		11/14/2018	11/2/2018	11/14/2018	0.000000	6,641.64	6,641.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		68389X105	20181030S000090	53,394.000	ORACLE CORP		10/30/2018	10/15/2018	10/30/2018	0.000000	10,144.86	10,144.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693475105	20181105S000070	8,771.000	PNC FINANCIAL SERVICES GROUP I		11/5/2018	10/16/2018	11/5/2018	0.000000	8,332.45	8,332.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693506107	20181212S000060	4,572.000	PPG INDUSTRIES INC		12/12/2018	11/8/2018	12/12/2018	0.000000	2,194.56	2,194.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		69351T106	20181001S000270	13,165.000	PPL CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	5,397.65	5,397.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693656100	20181221S000020	1,511.000	PVH CORP		12/21/2018	11/27/2018	12/21/2018	0.000000	56.66	56.66	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		693718108	201812045000080	6,622.000	PACCAR INC		12/4/2018	11/9/2018	12/4/2018	0.000000	1,854.16	1,854.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		695156109	201810155000240	1,777.000	PACKAGING CORP OF AMERICA		10/15/2018	9/13/2018	10/15/2018	0.000000	1,403.83	1,403.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		701094104	201812075000120	2,500.000	PARKER-HANNIFIN CORP		12/7/2018	11/8/2018	12/7/2018	0.000000	1,900.00	1,900.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		704326107	201811155000380	6,047.000	PAYCHEX INC		11/15/2018	10/31/2018	11/15/2018	0.000000	3,386.32	3,386.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		712704105	201811155000330	6,590.000	PEOPLE S UNITED FINANCIAL INC		11/15/2018	10/31/2018	11/15/2018	0.000000	1,153.25	1,153.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		714046109	201811095000080	2,084.000	PERKINELMER INC		11/9/2018	10/18/2018	11/9/2018	0.000000	145.88	145.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		714046109	201811095000090	8.000	PERKINELMER INC		11/9/2018	10/18/2018	11/9/2018	0.000000	0.56	0.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		717081103	201812035000080	110,734.000	PFIZER INC		12/3/2018	11/8/2018	12/3/2018	0.000000	37,649.56	37,649.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		718172109	201810125000140	29,364.000	PHILIP MORRIS INTERNATIONAL IN		10/12/2018	9/25/2018	10/12/2018	0.000000	1,004.25	1,004.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		718172109	201810125000160	29,364.000	PHILIP MORRIS INTERNATIONAL IN		10/12/2018	9/25/2018	10/12/2018	0.000000	32,470.71	32,470.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		718546104	201812035000120	8,413.000	PHILLIPS 66		12/3/2018	11/16/2018	12/3/2018	0.000000	6,730.40	6,730.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		723484101	201812035000140	2,115.000	PINNACLE WEST CAPITAL CORP		12/3/2018	10/31/2018	12/3/2018	0.000000	1,559.81	1,559.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		723787107	201810125000090	3,219.000	PIONEER NATURAL RESOURCES CO		10/12/2018	9/27/2018	10/12/2018	0.000000	515.04	515.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74144T108	201812285000260	4,790.000	T ROWE PRICE GROUP INC		12/28/2018	12/13/2018	12/28/2018	0.000000	3,353.00	3,353.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74251V102	201812285000230	5,216.000	PRINCIPAL FINANCIAL GROUP INC		12/28/2018	11/30/2018	12/28/2018	0.000000	2,816.64	2,816.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		742718109	201811155000350	47,020.000	PROCTER & GAMBLE CO/THE		11/15/2018	10/18/2018	11/15/2018	0.000000	33,722.74	33,722.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74340W103	201812315000230	12,400.000	PROLOGIS INC		12/31/2018	12/17/2018	12/31/2018	0.000000	5,952.00	5,952.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		744320102	201812135000290	8,214.000	PRUDENTIAL FINANCIAL INC		12/13/2018	11/23/2018	12/13/2018	0.000000	7,392.60	7,392.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		744573106	201812315000290	9,953.000	PUBLIC SERVICE ENTERPRISE GROU		12/31/2018	12/6/2018	12/31/2018	0.000000	4,478.85	4,478.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74460D109	201812275000130	2,952.000	PUBLIC STORAGE		12/27/2018	12/11/2018	12/27/2018	0.000000	5,904.00	5,904.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		745867101	201810035000050	4,947.000	PULTEGROUP INC		10/3/2018	9/17/2018	10/3/2018	0.000000	445.23	445.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		747525103	201812205000100	27,702.000	QUALCOMM INC		12/20/2018	12/6/2018	12/20/2018	0.000000	17,175.24	17,175.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74834L100	201810225000050	2,582.000	QUEST DIAGNOSTICS INC		10/22/2018	10/4/2018	10/22/2018	0.000000	1,291.00	1,291.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		751212101	201810125000170	1,044.000	RALPH LAUREN CORP		10/12/2018	9/27/2018	10/12/2018	0.000000	652.50	652.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		754730109	201810155000220	2,480.000	RAYMOND JAMES FINANCIAL INC		10/15/2018	9/28/2018	10/15/2018	0.000000	744.00	744.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		755111507	201811085000250	5,389.000	RAYTHEON CO		11/8/2018	10/9/2018	11/8/2018	0.000000	4,674.96	4,674.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		756109104	201810155000160	5,479.000	REALTY INCOME CORP		10/15/2018	9/28/2018	10/15/2018	0.000000	1,208.12	1,208.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		756109104	201811155000270	5,479.000	REALTY INCOME CORP		11/15/2018	10/31/2018	11/15/2018	0.000000	1,208.12	1,208.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		756109104	201812145000150	499.000	REALTY INCOME CORP		12/14/2018	11/30/2018	12/14/2018	0.000000	110.03	110.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		756109104	201812145000210	5,214.000	REALTY INCOME CORP		12/14/2018	11/30/2018	12/14/2018	0.000000	1,149.69	1,149.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		758849103	201811285000040	3,201.000	REGENCY CENTERS CORP		11/28/2018	11/13/2018	11/28/2018	0.000000	1,776.56	1,776.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		7591EP100	201810015000200	21,152.000	REGIONS FINANCIAL CORP		10/1/2018	9/6/2018	10/1/2018	0.000000	2,961.28	2,961.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		760759100	201810155000050	4,118.000	REPUBLIC SERVICES INC		10/15/2018	9/28/2018	10/15/2018	0.000000	1,544.25	1,544.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		761152107	201812135000240	2,696.000	RESMED INC		12/13/2018	11/7/2018	12/13/2018	0.000000	997.52	997.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		770323103	201812145000160	2,412.000	ROBERT HALF INTERNATIONAL INC		12/14/2018	11/21/2018	12/14/2018	0.000000	675.36	675.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		773903109	201812105000070	2,327.000	ROCKWELL AUTOMATION INC		12/10/2018	11/8/2018	12/10/2018	0.000000	2,257.19	2,257.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		774341101	201812105000190	3,237.000	ROCKWELL COLLINS INC		12/10/2018	11/15/2018	12/10/2018	0.000000	1,068.21	1,068.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		776696106	201810225000070	1,952.000	ROPER TECHNOLOGIES INC		10/22/2018	10/4/2018	10/22/2018	0.000000	805.20	805.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		778296103	201812285000310	7,417.000	ROSS STORES INC		12/28/2018	12/6/2018	12/28/2018	0.000000	1,668.83	1,668.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		78409V104	201812125000020	4,954.000	S&P GLOBAL INC		12/12/2018	11/27/2018	12/12/2018	0.000000	2,477.00	2,477.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		78440X101	201810155000130	1,635.000	SL GREEN REALTY CORP		10/15/2018	9/27/2018	10/15/2018	0.000000	1,328.44	1,328.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		80589M102	201810015000240	2,686.000	SCANA CORP		10/1/2018	9/7/2018	10/1/2018	0.000000	332.26	332.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		806857108	201810125000120	26,086.000	SCHLUMBERGER LTD		10/12/2018	9/4/2018	10/12/2018	0.000000	13,043.00	13,043.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		808513105	201811235000100	22,714.000	CHARLES SCHWAB CORP/THE		11/23/2018	11/8/2018	11/23/2018	0.000000	2,952.82	2,952.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		81211K100	201812215000060	3,128.000	SEALED AIR CORP		12/21/2018	12/6/2018	12/21/2018	0.000000	500.48	500.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		816851109	201810155000180	4,975.000	SEMPRA ENERGY		10/15/2018	9/20/2018	10/15/2018	0.000000	4,452.63	4,452.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		824348106	201812075000130	1,619.000	SHERWIN-WILLIAMS CO/THE		12/7/2018	11/15/2018	12/7/2018	0.000000	1,392.34	1,392.34	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		828806109	20181130S000310	6,090.000	SIMON PROPERTY GROUP INC		11/30/2018	11/15/2018	11/30/2018	0.000000	12,180.00	12,180.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		83088M102	20181218S000050	3,525.000	SKYWORKS SOLUTIONS INC		12/18/2018	11/26/2018	12/18/2018	0.000000	1,339.50	1,339.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		831865209	20181115S000370	2,730.000	AO SMITH CORP		11/15/2018	10/30/2018	11/15/2018	0.000000	600.60	600.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		832696405	20181203S000150	2,240.000	JM SMUCKER CO/THE		12/3/2018	11/15/2018	12/3/2018	0.000000	1,904.00	1,904.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		833034101	20181210S000200	1,111.000	SNAP-ON INC		12/10/2018	11/19/2018	12/10/2018	0.000000	1,055.45	1,055.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		842587107	20181206S000300	19,975.000	SOUTHERN CO/THE		12/6/2018	11/16/2018	12/6/2018	0.000000	11,985.00	11,985.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		854502101	20181218S000040	3,014.000	STANLEY BLACK & DECKER INC		12/18/2018	11/29/2018	12/18/2018	0.000000	1,989.24	1,989.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		855244109	20181130S000360	25,484.000	STARBUCKS CORP		11/30/2018	11/14/2018	11/30/2018	0.000000	9,174.24	9,174.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		857477103	20181015S000060	7,167.000	STATE STREET CORP		10/15/2018	9/28/2018	10/15/2018	0.000000	3,368.49	3,368.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		863667101	20181031S000140	5,864.000	STRYKER CORP		10/31/2018	9/27/2018	10/31/2018	0.000000	2,756.08	2,756.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		867914103	20181217S000270	9,075.000	SUNTRUST BANKS INC		12/17/2018	11/29/2018	12/17/2018	0.000000	4,537.50	4,537.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		871503108	20181212S000080	12,242.000	SYMANTEC CORP		12/12/2018	11/16/2018	12/12/2018	0.000000	918.15	918.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		871658103	20181115S000340	12,872.000	SYNCHRONY FINANCIAL		11/15/2018	11/2/2018	11/15/2018	0.000000	2,703.12	2,703.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		871829107	20181026S000040	9,033.000	SYS CO CORP		10/26/2018	10/4/2018	10/26/2018	0.000000	3,251.88	3,251.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		872540109	20181206S000250	23,690.000	TJX COS INC/THE		12/6/2018	11/14/2018	12/6/2018	0.000000	4,619.55	4,619.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		876030107	20181001S000230	5,421.000	TAPESTRY INC		10/1/2018	9/6/2018	10/1/2018	0.000000	1,829.59	1,829.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		876030107	20181231S000270	5,673.000	TAPESTRY INC		12/31/2018	12/6/2018	12/31/2018	0.000000	1,914.64	1,914.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		87612E106	20181210S000100	10,367.000	TARGET CORP		12/10/2018	11/20/2018	12/10/2018	0.000000	6,634.88	6,634.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		882508104	20181119S000100	18,365.000	TEXAS INSTRUMENTS INC		11/19/2018	10/30/2018	11/19/2018	0.000000	14,141.05	14,141.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		883203101	20181001S000060	4,822.000	TEXTRON INC		10/1/2018	9/13/2018	10/1/2018	0.000000	96.44	96.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		883856102	20181015S000090	7,577.000	THERMO FISHER SCIENTIFIC INC		10/15/2018	9/14/2018	10/15/2018	0.000000	1,288.09	1,288.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		88579Y101	20181212S000090	11,554.000	3M CO		12/12/2018	11/21/2018	12/12/2018	0.000000	15,713.44	15,713.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		886547108	20181010S000050	1,919.000	TIFFANY & CO		10/10/2018	9/19/2018	10/10/2018	0.000000	1,055.45	1,055.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		891027104	20181101S000060	1,958.000	TORCHMARK CORP		11/1/2018	10/4/2018	11/1/2018	0.000000	313.28	313.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		891906109	20181001S000250	3,124.000	TOTAL SYSTEM SERVICES INC		10/1/2018	9/19/2018	10/1/2018	0.000000	406.12	406.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		892356106	20181211S000100	2,399.000	TRACTOR SUPPLY CO		12/11/2018	11/23/2018	12/11/2018	0.000000	743.69	743.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		89417E109	20181231S000210	5,273.000	TRAVELERS COS INC/THE		12/31/2018	12/7/2018	12/31/2018	0.000000	4,060.21	4,060.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		90130A101	20181017S000030	19,851.000	TWENTY-FIRST CENTURY FOX INC		10/17/2018	9/11/2018	10/17/2018	0.000000	3,573.18	3,573.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		90130A200	20181017S000020	8,271.000	TWENTY-FIRST CENTURY FOX INC		10/17/2018	9/11/2018	10/17/2018	0.000000	1,488.78	1,488.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		902494103	20181214S000180	5,829.000	TYSON FOODS INC		12/14/2018	11/29/2018	12/14/2018	0.000000	2,185.88	2,185.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		902653104	20181031S000130	5,056.000	UDR INC		10/31/2018	10/9/2018	10/31/2018	0.000000	1,630.56	1,630.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		902973304	20181015S000170	28,926.000	US BANCORP		10/15/2018	9/27/2018	10/15/2018	0.000000	10,702.62	10,702.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		907818108	20181228S000290	14,566.000	UNION PACIFIC CORP		12/28/2018	11/29/2018	12/28/2018	0.000000	11,652.80	11,652.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		911312106	20181206S000350	13,658.000	UNITED PARCEL SERVICE INC		12/6/2018	11/16/2018	12/6/2018	0.000000	12,428.78	12,428.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		913017109	20181210S000120	14,814.000	UNITED TECHNOLOGIES CORP		12/10/2018	11/15/2018	12/10/2018	0.000000	10,888.29	10,888.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		91324P102	20181213S000310	18,958.000	UNITEDHEALTH GROUP INC		12/13/2018	11/30/2018	12/13/2018	0.000000	17,062.20	17,062.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		913903100	20181217S000250	1,696.000	UNIVERSAL HEALTH SERVICES INC		12/17/2018	11/30/2018	12/17/2018	0.000000	169.60	169.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		91529Y106	20181116S000130	4,131.000	UNUM GROUP		11/16/2018	10/26/2018	11/16/2018	0.000000	1,074.06	1,074.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		918204108	20181220S000070	6,403.000	VF CORP		12/20/2018	12/7/2018	12/20/2018	0.000000	3,265.53	3,265.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		91913Y100	20181212S000070	8,418.000	VALERO ENERGY CORP		12/12/2018	11/19/2018	12/12/2018	0.000000	6,734.40	6,734.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92276F100	20181012S000080	6,733.000	VENTAS INC		10/12/2018	9/28/2018	10/12/2018	0.000000	5,319.07	5,319.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92343V104	20181015S000120	78,052.000	VERIZON COMMUNICATIONS INC		11/1/2018	10/9/2018	11/1/2018	0.000000	47,026.33	47,026.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92553P201	20181001S000120	6,648.000	VIA COM INC		10/1/2018	9/14/2018	10/1/2018	0.000000	1,329.60	1,329.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92826C839	20181204S000130	33,561.000	VISA INC		12/4/2018	11/15/2018	12/4/2018	0.000000	8,390.25	8,390.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92826C839	20181204S000140	1,434.000	VISA INC		12/4/2018	11/15/2018	12/4/2018	0.000000	358.50	358.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		929042109	20181119S000120	3,270.000	VORNADO REALTY TRUST		11/19/2018	11/2/2018	11/19/2018	0.000000	2,060.10	2,060.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		929160109	20181207S000150	2,605.000	VULCAN MATERIALS CO		12/7/2018	11/20/2018	12/7/2018	0.000000	729.40	729.40	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		92939U106	201812035000100	5,960.000	WEC ENERGY GROUP INC		12/3/2018	11/13/2018	12/1/2018	0.000000	3,292.90	3,292.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		931427108	20181212S000040	15,935.000	WALGREENS BOOTS ALLIANCE INC		12/12/2018	11/6/2018	12/12/2018	0.000000	7,011.40	7,011.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		94106L109	20181214S000240	7,769.000	WASTE MANAGEMENT INC		12/14/2018	11/29/2018	12/14/2018	0.000000	3,612.59	3,612.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		949746101	201812035000200	81,878.000	WELLS FARGO & CO		12/3/2018	11/6/2018	12/1/2018	0.000000	35,207.54	35,207.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		95040Q104	20181121S000140	7,028.000	WELLTOWER INC		11/21/2018	11/6/2018	11/21/2018	0.000000	6,114.36	6,114.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		958102105	20181015S000190	5,504.000	WESTERN DIGITAL CORP		10/15/2018	9/27/2018	10/15/2018	0.000000	2,752.00	2,752.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		959802109	20181231S000330	1,974.000	WESTERN UNION CO/THE		12/31/2018	12/14/2018	12/31/2018	0.000000	375.06	375.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		959802109	20181231S000350	6,835.000	WESTERN UNION CO/THE		12/31/2018	12/14/2018	12/31/2018	0.000000	1,298.65	1,298.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		96145D105	20181119S000130	4,819.000	WESTROCK CO		11/19/2018	11/6/2018	11/19/2018	0.000000	2,192.65	2,192.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		962166104	20181221S000040	14,924.000	WEYERHAEUSER CO		12/21/2018	11/29/2018	12/21/2018	0.000000	5,074.16	5,074.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		963320105	20181217S000100	1,272.000	WHIRLPOOL CORP		12/17/2018	11/15/2018	12/15/2018	0.000000	1,462.80	1,462.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		969457100	20181231S000190	23,821.000	WILLIAMS COS INC/THE		12/31/2018	12/13/2018	12/31/2018	0.000000	8,099.14	8,099.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		983134107	20181130S000340	1,926.000	WYNN RESORTS LTD		11/30/2018	11/20/2018	11/30/2018	0.000000	1,444.50	1,444.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		983898100	20181022S000060	9,583.000	XCEL ENERGY INC		10/22/2018	9/13/2018	10/20/2018	0.000000	3,641.54	3,641.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		983919101	20181204S000090	4,778.000	XILINX INC		12/4/2018	11/9/2018	12/4/2018	0.000000	1,720.08	1,720.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		984121608	20181031S000110	4,192.000	XEROX CORP		10/31/2018	9/27/2018	10/31/2018	0.000000	1,048.00	1,048.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		98419M100	20181207S000200	3,393.000	XYLEM INC/NY		12/7/2018	10/31/2018	12/7/2018	0.000000	712.53	712.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		988498101	20181207S000140	6,251.000	YUM! BRANDS INC		12/7/2018	11/23/2018	12/7/2018	0.000000	2,250.36	2,250.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		98956P102	20181031S000160	3,844.000	ZIMMER BIOMET HOLDINGS INC		10/31/2018	9/27/2018	10/31/2018	0.000000	922.56	922.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		989701107	20181121S000160	3,672.000	ZIONS BANCORP NA		11/21/2018	11/13/2018	11/21/2018	0.000000	1,101.60	1,101.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		98978V103	20181203S000240	9,490.000	ZOETIS INC		12/3/2018	11/19/2018	12/3/2018	0.000000	1,195.74	1,195.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0176J109	20181001S000370	1,788.000	ALLEGION PLC		9/28/2018	9/14/2018	9/28/2018	0.000000	375.48	375.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0176J109	20181228S000400	1,795.000	ALLEGION PLC		12/28/2018	12/14/2018	12/28/2018	0.000000	376.95	376.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0176J109	20181228S000410	76.000	ALLEGION PLC		12/28/2018	12/14/2018	12/28/2018	0.000000	15.96	15.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0177J108	20181217S000300	6,027.000	ALLERGAN PLC		12/14/2018	11/9/2018	12/14/2018	0.000000	4,339.44	4,339.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0408V102	20181115S000230	4,584.000	AON PLC		11/15/2018	10/31/2018	11/15/2018	0.000000	1,833.60	1,833.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G1115C101	20181115S000540	12,104.000	ACCENTURE PLC		11/15/2018	10/17/2018	11/15/2018	0.000000	17,671.84	17,671.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G16249107	20181003A000070	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	771.73	771.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DVC		G16249107	20181003A000070	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-771.73	-771.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G16249107	20181003A000120	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	593.91	593.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DVC		G16249107	20181003A000120	0.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-593.91	-593.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G16249107	20181003S000090	4,479.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	38.45	38.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DVC		G16249107	20181003S000080	-4,479.000	BROOKFIELD PROPERTY PARTNERS L		9/28/2018	8/30/2018	9/28/2018	0.000000	-38.45	-38.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G29183103	20181116S0005270	8,185.000	EATON CORP PLC		11/16/2018	11/1/2018	11/16/2018	0.000000	5,402.10	5,402.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G3223R108	20181212S000050	805.000	EVEREST RE GROUP LTD		12/12/2018	11/27/2018	12/12/2018	0.000000	1,127.00	1,127.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G47791101	20181001S000360	4,670.000	INGERSOLL-RAND PLC		9/28/2018	9/6/2018	9/28/2018	0.000000	2,475.10	2,475.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G47791101	20181231S000400	4,832.000	INGERSOLL-RAND PLC		12/31/2018	12/6/2018	12/31/2018	0.000000	2,560.96	2,560.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G4918T108	20181203S000190	7,761.000	INVESCO LTD		12/3/2018	11/9/2018	12/3/2018	0.000000	2,328.30	2,328.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G51502105	20181012S000210	15,726.000	JOHNSON CONTROLS INTERNATIONAL		10/12/2018	9/21/2018	10/12/2018	0.000000	4,088.76	4,088.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G51502105	20181012S000220	1,717.000	JOHNSON CONTROLS INTERNATIONAL		10/12/2018	9/21/2018	10/12/2018	0.000000	446.42	446.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G5494J103	20181227S000140	10,847.000	LINDE PLC		12/27/2018	12/17/2018	12/27/2018	0.000000	8,948.78	8,948.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G5960L103	20181019S000060	25,511.000	MEDTRONIC PLC		10/19/2018	9/27/2018	10/19/2018	0.000000	12,755.50	12,755.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G6095L109	20181121S000200	5,001.000	APTIV PLC		11/21/2018	11/6/2018	11/21/2018	0.000000	1,099.07	1,099.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G6518L108	20181206S000320	7,017.000	NIELSEN HOLDINGS PLC		12/5/2018	11/20/2018	12/5/2018	0.000000	2,455.95	2,455.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G7945M107	20181004S000110	5,406.000	SEAGATE TECHNOLOGY PLC		10/3/2018	9/18/2018	10/3/2018	0.000000	3,405.78	3,405.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G7900T104	20181102S000110	3,048.000	PENTAIR PLC		11/2/2018	10/18/2018	11/2/2018	0.000000	533.40	533.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G87110105	20181206S000330	8,415.000	TECHNIPFMC PLC		12/5/2018	11/19/2018	12/5/2018	0.000000	1,093.95	1,093.95	0.00



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KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G96629103	20181015S0000450	2,470.000	WILLIS TOWERS WATSON PLC		10/15/2018	9/27/2018	10/15/2018	0.000000	1,482.00	1,482.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G97822103	20181218S000080	2,480.000	PERRIGO CO PLC		12/18/2018	11/29/2018	12/18/2018	0.000000	471.20	471.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		H1467J104	20181012S000100	8,773.000	CHUBB LTD		10/12/2018	9/20/2018	10/12/2018	0.000000	6,404.29	6,404.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		H2906T109	20181231S000170	2,380.000	GARMIN LTD		12/31/2018	12/13/2018	12/31/2018	0.000000	1,261.40	1,261.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		H84999104	20181207S000260	6,864.000	TE CONNECTIVITY LTD		12/7/2018	11/21/2018	12/7/2018	0.000000	3,020.16	3,020.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		N53745100	20181217S000260	6,288.000	LYONDELLBASELL INDUSTRIES NV		12/17/2018	12/7/2018	12/17/2018	0.000000	6,288.00	6,288.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		V7780T103	20181011S000040	3,190.000	ROYAL CARIBBEAN CRUISES LTD		10/11/2018	9/20/2018	10/11/2018	0.000000	2,233.00	2,233.00	0.00
INTEREST						0.000							3,393.35	3,393.35	0.00
U.S. DOLLAR						0.000							3,393.35	3,393.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IT		996085619	20181002S000050	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/2/2018	10/2/2018	10/1/2018	0.000000	1,294.35	1,294.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IT		996085619	20181102S000120	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/2/2018	11/2/2018	11/1/2018	0.000000	1,022.36	1,022.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IT		996085619	20181204S000150	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/4/2018	12/4/2018	12/1/2018	0.000000	1,039.31	1,039.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181001S000330	0.000	CR INTEREST-ACCOUNT 9567748400		10/1/2018	9/28/2018	9/28/2018	0.000000	4.29	4.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20181001S000340	0.000	DR INTEREST-ACCOUNT 9567748400		10/1/2018	9/28/2018	9/28/2018	0.000000	-44.44	-44.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181101S000180	0.000	CR INTEREST-ACCOUNT 9567748400		11/1/2018	10/31/2018	10/31/2018	0.000000	1.61	1.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181203S000290	0.000	CR INTEREST-ACCOUNT 9567748400		12/1/2018	11/30/2018	11/30/2018	0.000000	75.39	75.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181219S000090	0.000	CAP CR INTEREST-ACC 9567748400		12/19/2018	12/19/2018	12/19/2018	0.000000	0.48	0.48	0.00
INTEREST ACCRUAL						0.000							0.00	3.53	0.00
U.S. DOLLAR						0.000							0.00	3.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IA		996085619	20181002A000060	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/30/2018	9/30/2018	10/1/2018	0.000000	0.00	1.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IA		996085619	20181102A000140	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/31/2018	10/31/2018	11/1/2018	0.000000	0.00	1.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IA		996085619	20181204A000160	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/30/2018	11/30/2018	12/1/2018	0.000000	0.00	0.79	0.00
MANUAL JOURNAL ENTRIES						0.000							0.00	0.00	0.00
U.S. DOLLAR						0.000							0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000200	0.000	REVERSE SEPT BNY SL REBATES GL ACC.		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-14,645.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000230	0.000	OCT BNY SL REBATES GL ACCT (71042C)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	19,151.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000350	0.000	REVERSE OCT BNY SL REBATES GL ACC.		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-19,151.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000360	0.000	NOV BNY SL REBATES GL ACCT (71042C)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	14,605.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190115A000330	0.000	REVERSE NOV BNY SL REBATES GL ACC.		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-14,605.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190117A000120	0.000	DEC BNY SL REBATES GL ACCT (71042C)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	13,930.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		00817Y108	20181129A000500	0.000	CASH STOCK MERGER GL ACCT (120080)		11/29/2018	11/29/2018	11/29/2018	0.000000	0.00	934,235.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		00817Y108	20181220A000140	0.000	REVERSE CASH AND STOCK MERGER GL		11/29/2018	11/29/2018	11/29/2018	0.000000	0.00	-934,235.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		30219G108	20181221A000700	0.000	C/S MERGER TO 125523100 GL ACCT (120)		12/21/2018	12/21/2018	12/21/2018	0.000000	0.00	539,857.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		30219G108	20181226A010110	0.000	TO REVERSE C/S MERGER GL ACCT (120)		12/26/2018	12/26/2018	12/26/2018	0.000000	0.00	-539,857.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		774341101	20181127A000290	0.000	CASH AND STOCK GL ACCT (120080)		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	302,109.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		774341101	20181204A000170	0.000	REVERSAL CASH AND STOCK MERGER G..		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	-302,109.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000190	0.000	REVERSE SEPT BNY SL BANK FEES GL A..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	1,033.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000220	0.000	OCT BNY SL BANK FEES GL ACCT (220390)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-512.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000340	0.000	REVERSE OCT BNY SL BANK FEES GL AC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	512.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000370	0.000	NOV BNY SL BANK FEES GL ACCT (220390)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-419.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190115A000320	0.000	REVERSE NOV BNY SL BANK FEES GL AC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	419.39	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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			20190117A000110	0.000	DEC BNY SL BANK FEES GL ACCT (220390)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-499.67	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000200	0.000	REVERSE SEPT BNY SL REBATES GL ACC..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	14,645.77	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000230	0.000	OCT BNY SL REBATES GL ACCT (220391)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-19,151.62	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000350	0.000	REVERSE OCT BNY SL REBATES GL ACC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	19,151.62	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000380	0.000	NOV BNY SL REBATES GL ACCT (220391)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-14,605.17	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190115A000330	0.000	REVERSE NOV BNY SL REBATES GL ACC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	14,605.17	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190117A000120	0.000	DEC BNY SL REBATES GL ACCT (220391)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-13,930.97	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		00817Y108	20181129A000600	0.000	CASH STOCK MERGER GL ACCT (642000)		11/29/2018	11/29/2018	11/29/2018	0.000000	0.00	-934,235.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		00817Y108	20181220A000140	0.000	REVERSE CASH AND STOCK MERGER GL..		11/29/2018	11/29/2018	11/29/2018	0.000000	0.00	934,235.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		30219G108	20181221A000700	0.000	C/S MERGER TO 125523100 GL ACCT (642..		12/21/2018	12/21/2018	12/21/2018	0.000000	0.00	-539,857.50	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		30219G108	20181226A010110	0.000	TO REVERSE C/S MERGER GL ACCT (642..		12/26/2018	12/26/2018	12/26/2018	0.000000	0.00	539,857.50	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		774341101	20181127A000290	0.000	CASH AND STOCK GL ACCT (642000)		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	-302,109.21	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL		774341101	20181204A000170	0.000	REVERSAL CASH AND STOCK MERGER G..		11/27/2018	11/27/2018	11/27/2018	0.000000	0.00	302,109.21	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000180	0.000	REVERSE SEPT BNY SL GROSS EARN GL ..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-21,543.05	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000210	0.000	OCT BNY SL GROSS EARN GL ACCT (1203..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	22,574.99	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000330	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-22,574.99	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000360	0.000	NOV BNY SL GROSS EARN GL ACCT (1203..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	17,410.06	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190115A000310	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-17,410.06	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190117A000100	0.000	DEC BNY SL GROSS EARN GL ACCT (1203..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	17,273.51	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000190	0.000	REVERSE SEPT BNY SL BANK FEES GL A..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-1,033.29	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000220	0.000	OCT BNY SL BANK FEES GL ACCT (710480)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	512.19	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000340	0.000	REVERSE OCT BNY SL BANK FEES GL AC..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-512.19	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000370	0.000	NOV BNY SL BANK FEES GL ACCT (710480)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	419.39	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190115A000320	0.000	REVERSE NOV BNY SL BANK FEES GL AC..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-419.39	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190117A000110	0.000	DEC BNY SL BANK FEES GL ACCT (710480)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	499.67	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000180	0.000	REVERSE SEPT BNY SL GROSS EARN GL ..		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	21,543.05	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181119A000210	0.000	OCT BNY SL GROSS EARN GL ACCT (6250..		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-22,574.99	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000330	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	22,574.99	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20181217A000360	0.000	NOV BNY SL GROSS EARN GL ACCT (6250..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-17,410.06	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190115A000310	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	17,410.06	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190117A000100	0.000	DEC BNY SL GROSS EARN GL ACCT (6250..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-17,273.51	0.00	
MISCELLANEOUS ACTIVITY						-1.210							101.50	152.34	101.50	
U.S. DOLLAR						-1.210							101.50	152.34	101.50	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181016S000070160..	0.000	OD CHRГ WRITE-OFF		9/28/2018	9/28/2018		0.000000	44.44	44.44	44.44	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		00817Y108	20181210S0000240	0.000	Cash in Lieu of Fractional Sha AETNA INC		12/10/2018	12/10/2018		0.000000	72.50	72.50	72.50	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		03349M105	20181016S000100	0.000	Cash in Lieu of Fractional Sha ANDEAVOR		10/16/2018	10/16/2018		0.000000	9.46	9.46	9.46	
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		125523100	20181226A009880	-0.410	FRACTIONAL SHARES CIGNA CORP		12/21/2018	12/21/2018	12/21/2018	0.000000		-45.73	0.00	-45.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		26884L109	20181121S000170	0.000	Cash in Lieu of Fractional Sha EQT CORP		11/21/2018	11/21/2018		0.000000	11.89	11.89	11.89	
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		366505105	20181008A000360	-0.800	TO ADJUST FRACTIONS GARRETT MOTIO..		10/8/2018	10/8/2018	10/8/2018	0.000000		-5.11	0.00	-5.11



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		438516106	20181008S000070	0.000	Cash In Lieu of Fractional Sha HONEYWELL		10/5/2018	10/5/2018		0.000000	14.05	14.05	14.05
PURCHASES						4,395,538.680							26,366,615.33	26,366,615.33	0.00
U.S. DOLLAR						4,395,538.680							26,366,615.33	26,366,615.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181002S000070	11,543.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/2/2018	10/2/2018	10/2/2018	1.000000	11,543.18	-11,543.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181003S000200	11,163.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/3/2018	10/3/2018	10/3/2018	1.000000	11,163.35	-11,163.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181004S000120	3,405.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/4/2018	10/4/2018	10/4/2018	1.000000	3,405.78	-3,405.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181005S000110	79,455.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/5/2018	10/5/2018	10/5/2018	1.000000	79,455.60	-79,455.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181010S000060	33,445.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/10/2018	10/10/2018	10/10/2018	1.000000	33,445.76	-33,445.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181011S000060	2,235.090	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/11/2018	10/11/2018	10/11/2018	1.000000	2,235.09	-2,235.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181012S000180	74,373.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/12/2018	10/12/2018	10/12/2018	1.000000	74,373.34	-74,373.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181017S000080	12,600.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/17/2018	10/17/2018	10/17/2018	1.000000	12,600.85	-12,600.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181018S000110	2,716.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/18/2018	10/18/2018	10/18/2018	1.000000	2,716.02	-2,716.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181022S000130	26,917.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/22/2018	10/22/2018	10/22/2018	1.000000	26,917.84	-26,917.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181023S000080	2,645.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/23/2018	10/23/2018	10/23/2018	1.000000	2,645.96	-2,645.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181024S000060	47,811.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/24/2018	10/24/2018	10/24/2018	1.000000	47,811.79	-47,811.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181025S000040	19,628.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/25/2018	10/25/2018	10/25/2018	1.000000	19,628.76	-19,628.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181026S000080	6,751.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/26/2018	10/26/2018	10/26/2018	1.000000	6,751.80	-6,751.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181030S000100	10,144.860	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/30/2018	10/30/2018	10/30/2018	1.000000	10,144.86	-10,144.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181031S000210	69,025.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	10/31/2018	10/31/2018	10/31/2018	1.000000	69,025.34	-69,025.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181101S000190	155,151.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/1/2018	11/1/2018	11/1/2018	1.000000	155,151.72	-155,151.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181102S000150	2,537.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/2/2018	11/2/2018	11/2/2018	1.000000	2,537.96	-2,537.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181106S000070	263,618.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/6/2018	11/6/2018	11/6/2018	1.000000	263,618.00	-263,618.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181107S000210	7,353.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/7/2018	11/7/2018	11/7/2018	1.000000	7,353.60	-7,353.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181108S000270	4,674.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/8/2018	11/8/2018	11/8/2018	1.000000	4,674.96	-4,674.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181114S000170	9,069.210	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/14/2018	11/14/2018	11/14/2018	1.000000	9,069.21	-9,069.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181115S000550	179,373.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/15/2018	11/15/2018	11/15/2018	1.000000	179,373.72	-179,373.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181119S000330	451,677.320	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/19/2018	11/19/2018	11/19/2018	1.000000	451,677.32	-451,677.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181120S000200	17,397.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/20/2018	11/20/2018	11/20/2018	1.000000	17,397.02	-17,397.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181121S000180	32,896.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/21/2018	11/21/2018	11/21/2018	1.000000	32,896.90	-32,896.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181123S000160	12,388.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/23/2018	11/23/2018	11/23/2018	1.000000	12,388.57	-12,388.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181128S000060	5,935.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/28/2018	11/28/2018	11/28/2018	1.000000	5,935.96	-5,935.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181129S000480	289,789.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/29/2018	11/29/2018	11/29/2018	1.000000	289,789.65	-289,789.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181130S000400	970,285.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	11/30/2018	11/30/2018	11/30/2018	1.000000	970,285.80	-970,285.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181203S000310	120,114.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/3/2018	12/3/2018	12/3/2018	1.000000	120,114.85	-120,114.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181204S000200	19,945.270	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/4/2018	12/4/2018	12/4/2018	1.000000	19,945.27	-19,945.27	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	20181206S000360	38,469.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/6/2018	12/6/2018	12/6/2018	1.000000	38,469.15	-38,469.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181207S000270	74,248.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/7/2018	12/7/2018	12/7/2018	1.000000	74,248.84	-74,248.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181211S000140	49,479.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/11/2018	12/11/2018	12/11/2018	1.000000	49,479.26	-49,479.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181212S000120	42,100.590	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/12/2018	12/12/2018	12/12/2018	1.000000	42,100.59	-42,100.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181213S000320	129,323.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/13/2018	12/13/2018	12/13/2018	1.000000	129,323.08	-129,323.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181214S000390	94,519.230	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/14/2018	12/14/2018	12/14/2018	1.000000	94,519.23	-94,519.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181218S000060	15,648.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/18/2018	12/18/2018	12/18/2018	1.000000	15,648.30	-15,648.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181219S000110	6,553.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/19/2018	12/19/2018	12/19/2018	1.000000	6,553.13	-6,553.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181221S000680	14,766.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/21/2018	12/21/2018	12/21/2018	1.000000	14,766.85	-14,766.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181226S010120	557,624.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/26/2018	12/26/2018	12/26/2018	1.000000	557,624.01	-557,624.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181227S000180	24,322.200	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/27/2018	12/27/2018	12/27/2018	1.000000	24,322.20	-24,322.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20181228S000380	108,539.210	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	12/28/2018	12/28/2018	12/28/2018	1.000000	108,539.21	-108,539.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		001055102	20181115S001370 TC..	519.000	AFLAC INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	44.205799	27,369.58	-27,369.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00130H105	20181115S001540 TC..	534.000	AES CORP/VA 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	15.335000	8,194.23	-8,194.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00130H105	20181226S000710 323..	68.000	AES CORP/VA	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	14.450000	983.11	-983.11	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00206R102	20181115S000480 TC..	5,860.000	AT&T INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	30.641000	179,614.86	-179,614.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00206R102	20181226S000150 323..	926.000	AT&T INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.310000	26,222.01	-26,222.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		002824100	20181115S000770 TC..	1,416.000	ABBOTT LABORATORIES 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	69.787203	98,832.84	-98,832.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		002824100	20181226S000320 323..	187.000	ABBOTT LABORATORIES	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	67.270000	12,580.89	-12,580.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00287Y109	20181115S000820 TC..	1,222.000	ABBVIE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	89.241603	109,065.46	-109,065.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		003654100	20181115S005360 TC..	36.000	ABIOMED INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	314.335000	11,316.42	-11,316.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		003654100	20181226S0002740 323..	7.000	ABIOMED INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	290.290000	2,032.08	-2,032.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00507V109	20181115S001390 TC..	615.000	ACTIVISION BLIZZARD INC	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	52.096699	32,045.62	-32,045.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00507V109	20181226S000630 323..	77.000	ACTIVISION BLIZZARD INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.850000	3,531.03	-3,531.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00724F101	20181115S001880 TC..	395.000	ADOBE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	237.195594	93,696.21	-93,696.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00724F101	20181226S0002430 323..	11.000	ADOBE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	208.800000	2,296.88	-2,296.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00751Y106	20181115S005160 TC..	60.000	ADVANCE AUTO PARTS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	178.304833	10,698.89	-10,698.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		007903107	20181115S001280 TC..	693.000	ADVANCED MICRO DEVICES INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	21.018499	14,572.75	-14,572.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		007903107	20181226S000170 323..	499.000	ADVANCED MICRO DEVICES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	16.930000	8,451.81	-8,451.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00817Y108	20181115S002600 TC..	264.000	AETNA INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	208.737386	55,109.31	-55,109.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		008252108	20181115S005270 TC..	43.000	AFFILIATED MANAGERS GROUP INC 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	111.315581	4,787.00	-4,787.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00846U101	20181115S002670 TC..	257.000	AGILENT TECHNOLOGIES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	63.905914	16,426.39	-16,426.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00846U101	20181226S001480 323..	27.000	AGILENT TECHNOLOGIES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	63.290000	1,709.03	-1,709.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		009158106	20181115S003650 TC..	177.000	AIR PRODUCTS & CHEMICALS INC 321125..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	158.000000	27,967.77	-27,967.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		009158106	20181226S001700 323..	24.000	AIR PRODUCTS & CHEMICALS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	155.190000	3,724.74	-3,724.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00971T101	20181115S003950 TC..	137.000	AKAMAI TECHNOLOGIES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	68.800000	9,426.97	-9,426.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		011659109	20181115S004550 TC..	100.000	ALASKA AIR GROUP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	67.494700	6,750.47	-6,750.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		011659109	20181226S0002240 323..	13.000	ALASKA AIR GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	59.340000	771.52	-771.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		012653101	20181115S004840 TC..	87.000	ALBEMARLE CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	100.183908	8,716.87	-8,716.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		015271109	20181115S004860 TC..	85.000	ALEXANDRIA REAL ESTATE EQUITIE 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	123.919411	10,534.00	-10,534.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		015271109	20181226S000990 323..	44.000	ALEXANDRIA REAL ESTATE EQUITIE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	115.340000	5,075.29	-5,075.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		015351109	20181115S003520 TC..	180.000	ALEXION PHARMACEUTICALS INC 321125..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	117.063277	21,073.19	-21,073.19	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		015351109	201812265001710 323..	23.000	ALEXION PHARMACEUTICALS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	94.630000	2,176.66	-2,176.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		016255101	201811155005170 TC..	59.000	ALIGN TECHNOLOGY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	221.630000	13,076.76	-13,076.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		018581108	201811155005320 TC..	38.000	ALLIANCE DATA SYSTEMS CORP 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	200.730000	7,628.12	-7,628.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		018802108	201811155003440 TC..	189.000	ALLIANT ENERGY CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	44.767883	8,463.02	-8,463.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		018802108	201812265000750 323..	62.000	ALLIANT ENERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	43.450000	2,694.37	-2,694.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		020002101	201811155002510 TC..	280.000	ALLSTATE CORP/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	88.992500	24,920.70	-24,920.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		02079K107	201811155002790 TC..	249.000	ALPHABET INC-CL C 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	1,051.553092	261,839.21	-261,839.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		02079K107	201812265001750 323..	21.000	ALPHABET INC-CL C	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	979.540000	20,570.50	-20,570.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		02079K305	201811155002870 TC..	242.000	ALPHABET INC-CL A 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	1,061.755206	256,947.18	-256,947.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		02079K305	201812265001530 323..	26.000	ALPHABET INC-CL A	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	991.250000	25,772.70	-25,772.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		022095103	201811155000740 TC..	1,521.000	ALTRIA GROUP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	59.231998	90,107.08	-90,107.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		022095103	201812265001170 323..	37.000	ALTRIA GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	49.090000	1,816.61	-1,816.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		023135106	201811155002210 TC..	331.000	AMAZON.COM INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	1,612.615196	533,778.94	-533,778.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		023135106	201812265000800 323..	55.000	AMAZON.COM INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	1,377.450000	75,760.16	-75,760.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		023608102	201811155003340 TC..	197.000	AMEREN CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	68.952690	13,585.65	-13,585.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		023608102	201812265001620 323..	25.000	AMEREN CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	66.940000	1,673.69	-1,673.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		02376R102	201811155002220 TC..	331.000	AMERICAN AIRLINES GROUP INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	38.253595	12,665.25	-12,665.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		02376R102	201812265001210 323..	35.000	AMERICAN AIRLINES GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	30.780000	1,077.56	-1,077.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		025537101	201811155001870 TC..	398.000	AMERICAN ELECTRIC POWER CO INC 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	76.412587	30,416.19	-30,416.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		025537101	201812265000950 323..	45.000	AMERICAN ELECTRIC POWER CO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	76.430000	3,439.69	-3,439.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		025816109	201811155001480 TC..	570.000	AMERICAN EXPRESS CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	107.943894	61,533.72	-61,533.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		026874784	201811155001250 TC..	717.000	AMERICAN INTERNATIONAL GROUP I 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	42.224100	30,281.85	-30,281.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03027X100	201811155002040 TC..	356.000	AMERICAN TOWER CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	162.900112	57,996.00	-57,996.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03027X100	201812265001350 323..	30.000	AMERICAN TOWER CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	158.000000	4,740.23	-4,740.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		030420103	201811155003800 TC..	146.000	AMERICAN WATER WORKS CO INC 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	90.734589	13,248.71	-13,248.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		030420103	201812265001970 323..	17.000	AMERICAN WATER WORKS CO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	91.190000	1,550.36	-1,550.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03073E105	201811155004090 TC..	130.000	AMERISOURCEBERGEN CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	90.134000	11,718.72	-11,718.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03076C106	201811155004310 TC..	114.000	AMERIPRISE FINANCIAL INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	125.160789	14,269.47	-14,269.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		031100100	201811155003460 TC..	188.000	AMETEK INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	73.417393	13,804.35	-13,804.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		031100100	201812265001660 323..	23.000	AMETEK INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	65.210000	1,500.00	-1,500.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		031162100	201811155001560 TC..	522.000	AMGEN INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	191.895900	100,174.88	-100,174.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		032095101	201811155002860 TC..	242.000	AMPHENOL CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	87.244793	21,115.66	-21,115.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		032095101	201812265000980 323..	44.000	AMPHENOL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	77.270000	3,400.21	-3,400.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		032511107	201811155001800 TC..	413.000	ANADARKO PETROLEUM CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	54.759007	22,619.60	-22,619.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		032654105	201811155002340 TC..	300.000	ANALOG DEVICES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.663000	26,001.90	-26,001.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		032654105	201812265003000 323..	1.000	ANALOG DEVICES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	82.320000	82.33	-82.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03662G105	201811155005070 TC..	68.000	ANSYS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	156.915441	10,670.93	-10,670.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		036752103	201811155003190 TC..	210.000	ANTHEM INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	280.353809	58,876.40	-58,876.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		037411105	201811155002290 TC..	309.000	APACHE CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	36.327411	11,228.26	-11,228.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03748R101	201811155004120 TC..	127.000	APARTMENT INVESTMENT & MANAGEM 3..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.707874	5,806.17	-5,806.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		037833100	201811155000530 TC..	3,703.000	APPLE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	188.510799	698,092.52	-698,092.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		038222105	201811155001140 TC..	793.000	APPLIED MATERIALS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	33.744602	26,767.40	-26,767.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		038222105	201812265000620 323..	82.000	APPLIED MATERIALS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	30.310000	2,486.04	-2,486.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		039483102	201811155001730 TC..	452.000	ARCHER-DANIELS-MIDLAND CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	46.735907	21,129.15	-21,129.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		039483102	201812265000720 323..	65.000	ARCHER-DANIELS-MIDLAND CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	40.800000	2,652.49	-2,652.49	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		03965L100	20181115S002110 TC...	347.000	ARCONIC INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	20.415504	7,087.65	-7,087.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03965L100	20181226S001030 323...	41.000	ARCONIC INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	16.980000	696.49	-696.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		040413106	20181115S005300 TC...	42.000	ARISTA NETWORKS INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	231.510000	9,723.84	-9,723.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		040413106	20181226S002310 323...	12.000	ARISTA NETWORKS INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	193.170000	2,318.13	-2,318.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		04621X108	20181115S005290 TC...	43.000	ASSURANT INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	100.670000	4,329.24	-4,329.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		052769106	20181115S003570 TC...	176.000	AUTODESK INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	130.460000	22,962.72	-22,962.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		052769106	20181226S001540 323...	26.000	AUTODESK INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	120.300000	3,128.00	-3,128.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		053015103	20181115S002060 TC...	354.000	AUTOMATIC DATA PROCESSING INC 3211...	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	144.077796	51,007.08	-51,007.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		053015103	20181226S001370 323...	30.000	AUTOMATIC DATA PROCESSING INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	125.370000	3,761.33	-3,761.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		053332102	20181115S005420 TC...	22.000	AUTOZONE INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	826.580000	18,184.98	-18,184.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		053484101	20181115S004370 TC...	111.000	AVALONBAY COMMUNITIES INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	185.627387	20,605.75	-20,605.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		053484101	20181226S002400 323...	12.000	AVALONBAY COMMUNITIES INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	177.040000	2,124.57	-2,124.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		053611109	20181115S005040 TC...	71.000	AVERY DENNISON CORP 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	92.200000	6,546.91	-6,546.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		054937107	20181115S001360 TC...	625.000	BB&T CORP 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	50.563200	31,608.25	-31,608.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		05722G100	20181115S002160 TC...	336.000	BAKER HUGHES A GE CO 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	23.597708	7,932.19	-7,932.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		05722G100	20181226S000130 323...	1,953.000	BAKER HUGHES A GE CO	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	20.870000	40,773.76	-40,773.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		058498106	20181115S002520 TC...	278.000	BALL CORP 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	49.279712	13,702.54	-13,702.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		060605104	20181115S000440 TC...	7,496.000	BANK OF AMERICA CORP 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	27.256499	204,389.68	-204,389.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		064058100	20181115S001220 TC...	742.000	BANK OF NEW YORK MELLON CORPIT 32...	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	48.314097	35,856.48	-35,856.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		071813109	20181115S001860 TC...	401.000	BAXTER INTERNATIONAL INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	64.084389	25,701.85	-25,701.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		071813109	20181226S002890 323...	2.000	BAXTER INTERNATIONAL INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	62.900000	125.82	-125.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		075887109	20181115S003110 TC...	216.000	BECTON DICKINSON AND CO 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	236.415092	51,067.82	-51,067.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		075887109	20181226S001180 323...	36.000	BECTON DICKINSON AND CO	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	214.260000	7,713.63	-7,713.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		084670702	20181115S000710 TC...	1,574.000	BERKSHIRE HATHAWAY INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	217.064402	341,675.11	-341,675.11	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		084670702	20181226S000610 323...	83.000	BERKSHIRE HATHAWAY INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	192.100000	15,944.92	-15,944.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		086516101	20181115S003380 TC...	196.000	BEST BUY CO INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	66.787295	13,092.27	-13,092.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		09062X103	20181115S003700 TC...	163.000	BIODIN INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	316.758588	51,633.28	-51,633.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		09062X103	20181226S001950 323...	17.000	BIODIN INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	280.600000	4,770.33	-4,770.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		09247X101	20181115S004600 TC...	99.000	BLACKROCK INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	403.070000	39,904.92	-39,904.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		093671105	20181115S003660 TC...	166.000	H&R BLOCK INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	28.438915	4,722.52	-4,722.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		093671105	20181226S001990 323...	17.000	H&R BLOCK INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	23.940000	407.11	-407.11	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		097023105	20181115S001740 TC...	431.000	BOEING CO/THE 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	347.999396	149,992.05	-149,992.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		09857L108	20181115S005350 TC...	38.000	BOOKING HOLDINGS INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	1,898.557631	72,145.57	-72,145.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		099724106	20181115S003620 TC...	169.000	BORGWARNER INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	38.460000	6,670.43	-6,670.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		099724106	20181226S002790 323...	5.000	BORGWARNER INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	33.770000	202.67	-202.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		101121101	20181115S004160 TC...	125.000	BOSTON PROPERTIES INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	124.751600	15,595.20	-15,595.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		101121101	20181226S002250 323...	13.000	BOSTON PROPERTIES INC	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	113.470000	1,475.21	-1,475.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		101137107	20181115S000920 TC...	1,116.000	BOSTON SCIENTIFIC CORP 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	36.482204	40,725.30	-40,725.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		101137107	20181226S000410 323...	134.000	BOSTON SCIENTIFIC CORP	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	32.830000	4,400.23	-4,400.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		10922N103	20181115S004650 TC...	96.000	BRIGHTHOUSE FINANCIAL INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	40.827291	3,920.38	-3,920.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		110122108	20181115S000780 TC...	1,317.000	BRISTOL-MYERS SQUIBB CO 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	52.794198	69,543.13	-69,543.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		110122108	20181226S000400 323...	143.000	BRISTOL-MYERS SQUIBB CO	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	49.820000	7,125.33	-7,125.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		11133T103	20181115S004690 TC...	84.000	BROADRIDGE FINANCIAL SOLUTIONS 321...	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	106.138829	9,977.99	-9,977.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		11133T103	20181226S001960 323...	18.000	BROADRIDGE FINANCIAL SOLUTIONS	UBS SECU...	12/21/2018	12/21/2018	12/26/2018	93.930000	1,690.88	-1,690.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		11133F101	20181115S002100 TC...	349.000	BROADCOM INC 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	228.848710	79,871.69	-79,871.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		115637209	20181115S003970 TC...	136.000	BROWN-FORMAN CORP 32112502.2	UBS SECU...	11/14/2018	11/14/2018	11/16/2018	47.356691	6,441.87	-6,441.87	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		124857202	201811155002570 TC...	273.000	CBS CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	57.246703	15,631.08	-15,631.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		12503M108	201811155004800 TC...	90.000	CBOE GLOBAL MARKETS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	109.440000	9,850.50	-9,850.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		12503M108	201812265001980 323...	17.000	CBOE GLOBAL MARKETS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	96.080000	1,633.49	-1,633.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		12504L109	201811155002690 TC...	255.000	CBRE GROUP INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	43.101803	10,993.51	-10,993.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		12504L109	201812265000930 323...	47.000	CBRE GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	38.730000	1,820.66	-1,820.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		125269100	201811155003450 TC...	169.000	CF INDUSTRIES HOLDINGS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	45.404391	8,583.32	-8,583.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		12541W209	201811155004380 TC...	112.000	CH ROBINSON WORLDWIDE INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	90.280357	10,112.52	-10,112.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		125509109	201811155003390 TC...	197.000	CIGNA CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	212.390000	41,842.80	-41,842.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		125523100	201812265001680 323...	23.000	CIGNA CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	181.300000	4,170.07	-4,170.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		12572Q105	201811155001060 TC...	536.000	CME GROUP INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	188.578694	101,083.54	-101,083.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		12572Q105	201812265000540 323...	107.000	CME GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	182.650000	19,544.35	-19,544.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		125996100	201811155003000 TC...	228.000	CMS ENERGY CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	50.744605	11,572.05	-11,572.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		125996100	201812265001630 323...	25.000	CMS ENERGY CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	51.170000	1,279.44	-1,279.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		126408103	201811155001310 TC...	658.000	CSX CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	71.237993	46,881.18	-46,881.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		126650100	201811155001110 TC...	822.000	CVS HEALTH CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	80.301605	66,016.14	-66,016.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		126650100	201812265000440 323...	129.000	CVS HEALTH CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	63.700000	8,218.27	-8,218.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		127097103	201811155002030 TC...	356.000	CABOT OIL & GAS CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	25.862696	9,210.68	-9,210.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		127387108	201811155002990 TC...	228.000	CADENCE DESIGN SYSTEMS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	44.765701	10,208.86	-10,208.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		127387108	201812265002500 323...	11.000	CADENCE DESIGN SYSTEMS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	40.690000	447.67	-447.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		134429109	201811155003750 TC...	155.000	CAMPBELL SOUP CO 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	39.233225	6,082.70	-6,082.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		134429109	201812265001780 323...	21.000	CAMPBELL SOUP CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	35.750000	750.91	-750.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		14040H105	201811155001920 TC...	386.000	CAPITAL ONE FINANCIAL CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	89.148601	34,415.22	-34,415.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		14149Y108	201811155002750 TC...	249.000	CARDINAL HEALTH INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	57.175783	14,239.26	-14,239.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		143130102	201811155003870 TC...	143.000	CARMAX INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	63.362587	9,062.28	-9,062.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		143688300	201811155005450 TC...	325.000	CARNIVAL CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	59.445692	19,323.10	-19,323.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		149123101	201811155001660 TC...	479.000	CATERPILLAR INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	126.153298	60,432.22	-60,432.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		151020104	201811155001490 TC...	568.000	CELGENE CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	70.144401	39,847.70	-39,847.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		151358101	201811155003640 TC...	166.000	CENTENE CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	136.651626	22,685.83	-22,685.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		151358101	201812265001880 323...	19.000	CENTENE CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	112.510000	2,137.83	-2,137.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		151897107	201811155000600 TC...	1,541.000	CENTERPOINT ENERGY INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	27.564198	42,491.84	-42,491.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		151897107	201812265000290 323...	221.000	CENTERPOINT ENERGY INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	28.370000	6,271.43	-6,271.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		156700106	201811155001190 TC...	767.000	CENTURYLINK INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	19.129295	14,679.84	-14,679.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		156700106	201812265000590 323...	89.000	CENTURYLINK INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	14.900000	1,326.77	-1,326.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		156782104	201811155002580 TC...	265.000	CERNER CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	56.884113	15,076.94	-15,076.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		156782104	201812265001150 323...	36.000	CERNER CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	49.210000	1,870.27	-1,870.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		16119P108	201811155003840 TC...	145.000	CHARTER COMMUNICATIONS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	322.537517	46,769.39	-46,769.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		166764100	201811155000720 TC...	1,546.000	CHEVRON CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	116.382897	179,943.42	-179,943.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		166764100	201812265000820 323...	54.000	CHEVRON CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	104.210000	5,627.75	-5,627.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		169656105	201811155005430 TC...	20.000	CHIPOTLE MEXICAN GRILL INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	481.740000	9,635.00	-9,635.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		169656105	201812265002950 323...	2.000	CHIPOTLE MEXICAN GRILL INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	394.420000	788.86	-788.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		171340102	201811155003320 TC...	198.000	CHURCH & DWIGHT CO INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	65.619494	12,994.54	-12,994.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		171340102	201812265001160 323...	37.000	CHURCH & DWIGHT CO INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	64.900000	2,401.58	-2,401.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		171798101	201811155004950 TC...	77.000	CIMAREX ENERGY CO 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	87.470000	6,735.96	-6,735.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		171798101	201812265002260 323...	13.000	CIMAREX ENERGY CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	60.360000	784.78	-784.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		172062101	201811155004190 TC...	122.000	CINCINNATI FINANCIAL CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	79.524262	9,703.18	-9,703.18	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		172062101	201812265002180 323..	15.000	CINCINNATI FINANCIAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	75.630000	1,134.56	-1,134.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		17275R102	201811155000660 TC..	3,689.000	CISCO SYSTEMS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	44.847199	165,478.21	-165,478.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		172906105	201811155005050 TC..	70.000	CINTAS CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	178.444857	12,491.84	-12,491.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		172906105	201812265002010 323..	17.000	CINTAS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	159.970000	2,719.62	-2,719.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		172967424	201811155000670 TC..	2,031.000	CITIGROUP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	63.586302	129,164.09	-129,164.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		174610105	201811155001950 TC..	384.000	CITIZENS FINANCIAL GROUP INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	36.279505	13,935.17	-13,935.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		177376100	201811155004490 TC..	104.000	CITRIX SYSTEMS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	106.547500	11,081.98	-11,081.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		189054109	201811155004500 TC..	103.000	CLOROX CO/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	160.414854	16,523.76	-16,523.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		189054109	201812265002930 323..	2.000	CLOROX CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	154.510000	309.04	-309.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		191216100	201811155000620 TC..	3,089.000	COCA-COLA CO/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	49.860401	154,049.67	-154,049.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		191216100	201812265000210 323..	385.000	COCA-COLA CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	47.570000	18,317.34	-18,317.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		192446102	201811155001690 TC..	468.000	COGNIZANT TECHNOLOGY SOLUTIONS 3..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	67.978290	31,818.52	-31,818.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		192446102	201812265001640 323..	25.000	COGNIZANT TECHNOLOGY SOLUTIONS	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	60.090000	1,502.44	-1,502.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		194162103	201811155001270 TC..	701.000	COLGATE-PALMOLIVE CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	62.703994	43,962.51	-43,962.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		194162103	201812265000730 323..	64.000	COLGATE-PALMOLIVE CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	59.910000	3,834.72	-3,834.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		20030R101	201811155000550 TC..	3,690.000	COMCAST CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	38.602300	142,479.39	-142,479.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		200340107	201812265002200 323..	14.000	COMERICA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	65.560000	917.95	-917.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		205887102	201811155000510 TC..	1,841.000	CONAGRA BRANDS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.762797	60,334.72	-60,334.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		205887102	201812265000230 323..	367.000	CONAGRA BRANDS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	22.150000	8,131.80	-8,131.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		20605P101	201811155003710 TC..	162.000	CONCHO RESOURCES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	129.551296	20,988.93	-20,988.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		20605P101	201812265000200 323..	16.000	CONCHO RESOURCES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	99.850000	1,597.72	-1,597.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		20825C104	201811155001030 TC..	938.000	CONOCOPHILLIPS 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.652196	60,653.14	-60,653.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		209115104	201811155002740 TC..	251.000	CONSOLIDATED EDISON INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	79.782111	20,027.82	-20,027.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		209115104	201812265001310 323..	33.000	CONSOLIDATED EDISON INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	79.960000	2,638.93	-2,638.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		21036P108	201811155003980 TC..	135.000	CONSTELLATION BRANDS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	198.166370	26,753.81	-26,753.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		216648402	201811155005330 TC..	40.000	COOPER COS INC/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	254.745000	10,190.20	-10,190.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		216648402	201812265002830 323..	4.000	COOPER COS INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	236.580000	946.35	-946.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		217204106	201811155003670 TC..	165.000	COPART INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	50.133575	8,273.69	-8,273.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		217204106	201812265000900 323..	48.000	COPART INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.900000	2,203.56	-2,203.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		219350105	201811155001330 TC..	654.000	CORNING INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	31.907996	20,874.37	-20,874.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		22160K105	201811155002050 TC..	354.000	COSTCO WHOLESALE CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	234.202994	82,911.40	-82,911.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		22160K105	201812265001380 323..	30.000	COSTCO WHOLESALE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	194.520000	5,835.83	-5,835.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		222070203	201811155002010 TC..	364.000	COTY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	8.785866	3,201.63	-3,201.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		222070203	201812265001040 323..	41.000	COTY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	6.160000	252.87	-252.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		22822V101	201811155002180 TC..	335.000	CROWN CASTLE INTERNATIONAL COR 32..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	110.443104	37,001.79	-37,001.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		22822V101	201812265001260 323..	35.000	CROWN CASTLE INTERNATIONAL COR	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	106.200000	3,717.26	-3,717.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		231021106	201811155004200 TC..	121.000	CUMMINS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	145.953966	17,661.64	-17,661.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		23331A109	201811155002550 TC..	277.000	DR HORTON INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	34.778086	9,636.30	-9,636.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		23331A109	201812265002160 323..	14.000	DR HORTON INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	33.620000	470.79	-470.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		233331107	201811155003810 TC..	146.000	DTE ENERGY CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	119.559931	17,457.21	-17,457.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		233331107	201812265001910 323..	19.000	DTE ENERGY CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	114.050000	2,167.09	-2,167.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		23355L106	201811155003010 TC..	227.000	DXC TECHNOLOGY CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	62.195418	14,120.63	-14,120.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		23355L106	201812265002910 323..	3.000	DXC TECHNOLOGY CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	50.480000	151.46	-151.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		235851102	201811155001630 TC..	497.000	DANAHER CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	101.333601	50,367.77	-50,367.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		235851102	201812265000660 323..	72.000	DANAHER CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	98.480000	7,091.10	-7,091.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		237194105	201811155004560 TC..	100.000	DARDEN RESTAURANTS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	111.996200	11,200.62	-11,200.62	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		237194105	201812265002410 323..	11.000	DARDEN RESTAURANTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	99.180000	1,091.06	-1,091.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		23918K108	201811155004510 TC..	102.000	DAVITA INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.430000	6,572.88	-6,572.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		244199105	201811155002630 TC..	260.000	DEERE & CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	148.073884	38,501.81	-38,501.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		244199105	201812265001490 323..	27.000	DEERE & CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	142.990000	3,860.93	-3,860.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		247361702	201811155001590 TC..	508.000	DELTA AIR LINES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	56.748996	28,833.57	-28,833.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		24906P109	201811155003540 TC..	179.000	DENTSPLY SIRONA INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	36.247094	6,490.02	-6,490.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		24906P109	201812265001730 323..	23.000	DENTSPLY SIRONA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	35.650000	820.12	-820.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25179M103	201811155001830 TC..	411.000	DEVON ENERGY CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	30.725498	12,632.29	-12,632.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25278X109	201812265000110 323..	3,051.000	DIAMONDBACK ENERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.770000	270,860.15	-270,860.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		253868103	201811155003650 TC..	166.000	DIGITAL REALTY TRUST INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	112.120000	18,613.58	-18,613.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		253868103	201812265001790 323..	21.000	DIGITAL REALTY TRUST INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	106.100000	2,228.26	-2,228.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		254687106	201811155000830 TC..	1,200.000	WALT DISNEY CO/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	117.540500	141,180.60	-141,180.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		254687106	201812265000370 323..	153.000	WALT DISNEY CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	104.220000	15,946.81	-15,946.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		254709108	201811155002560 TC..	276.000	DISCOVER FINANCIAL SERVICES 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	69.419384	19,162.51	-19,162.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25470F104	201811155004130 TC..	127.000	DISCOVERY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.200000	4,090.67	-4,090.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25470F104	201812265001720 323..	22.000	DISCOVERY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	25.050000	551.27	-551.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25470F302	201811155002380 TC..	290.000	DISCOVERY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	29.201793	8,471.42	-8,471.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25470F302	201812265001020 323..	42.000	DISCOVERY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	23.490000	986.90	-986.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25470M109	201811155003470 TC..	185.000	DISH NETWORK CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.224324	5,963.35	-5,963.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25470M109	201812265001740 323..	23.000	DISH NETWORK CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	25.020000	575.63	-575.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		256677105	201811155003150 TC..	214.000	DOLLAR GENERAL CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	115.117897	24,637.37	-24,637.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		256746108	201811155003410 TC..	192.000	DOLLAR TREE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	85.955520	16,505.38	-16,505.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		256746108	201812265001760 323..	21.000	DOLLAR TREE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	83.460000	1,752.82	-1,752.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25746U109	201811155001550 TC..	527.000	DOMINION ENERGY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	74.114003	39,063.35	-39,063.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25746U109	201812265000520 323..	109.000	DOMINION ENERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	74.890000	8,163.83	-8,163.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		260003108	201811155004230 TC..	119.000	DOVER CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	85.050000	10,122.14	-10,122.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		26078J100	201811155000700 TC..	1,862.000	DOWDUPONT INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	58.273598	108,524.06	-108,524.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		264411505	201811155002410 TC..	288.000	DUKE REALTY CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	28.439000	8,192.42	-8,192.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		264411505	201812265000860 323..	51.000	DUKE REALTY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	26.570000	1,355.45	-1,355.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		26441C204	201811155001470 TC..	575.000	DUKE ENERGY CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.673095	49,842.78	-49,842.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		26441C204	201812265000670 323..	70.000	DUKE ENERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	87.670000	6,137.43	-6,137.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		26875P101	201811155001700 TC..	467.000	EOG RESOURCES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	98.813404	46,150.53	-46,150.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		26875P101	201812265000760 323..	63.000	EOG RESOURCES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	87.260000	5,497.85	-5,497.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		269246401	201811155003200 TC..	210.000	E*TRADE FINANCIAL CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	51.865000	10,993.75	-10,993.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		277432100	201811155004340 TC..	114.000	EASTMAN CHEMICAL CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	82.255877	9,378.31	-9,378.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		278642103	201811155001200 TC..	751.000	EBAY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	28.086498	21,100.47	-21,100.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		278865100	201811155003250 TC..	206.000	ECOLAB INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	157.600000	32,467.66	-32,467.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		278865100	201812265001800 323..	20.000	ECOLAB INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	143.960000	2,879.35	-2,879.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		281020107	201811155002610 TC..	262.000	EDISON INTERNATIONAL 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	53.645992	14,057.87	-14,057.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		281020107	201812265001470 323..	28.000	EDISON INTERNATIONAL	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	56.180000	1,573.25	-1,573.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		28176E108	201811155003630 TC..	169.000	EDWARDS LIFESCIENCES CORP 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	149.122485	25,203.39	-25,203.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		28176E108	201812265002450 323..	11.000	EDWARDS LIFESCIENCES CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	144.210000	1,586.39	-1,586.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		285512109	201811155002840 TC..	246.000	ELECTRONIC ARTS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.160487	21,197.94	-21,197.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		291011104	201811155001600 TC..	507.000	EMERSON ELECTRIC CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	67.561005	34,258.50	-34,258.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		291011104	201812265002730 323..	7.000	EMERSON ELECTRIC CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	56.870000	398.14	-398.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		29364G103	201811155003820 TC..	146.000	ENTERGY CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	85.742397	12,519.85	-12,519.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		29364G103	201812265001830 323..	21.000	ENTERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	86.760000	1,822.12	-1,822.12	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		294429105	201811155004620 TC...	97.000	EQUIFAX INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	98.075051	9,514.25	-9,514.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		294429105	201812265002270 323...	13.000	EQUIFAX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	91.000000	1,183.10	-1,183.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		29444U700	201811155005110 TC...	64.000	EQUINIX INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	386.359687	24,727.66	-24,727.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		29444U700	201812265001670 323...	24.000	EQUINIX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	350.310000	8,407.62	-8,407.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		29476L107	201811155002360 TC...	297.000	EQUITY RESIDENTIAL 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	68.901212	20,436.93	-20,436.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		29476L107	201812265001290 323...	34.000	EQUITY RESIDENTIAL	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	67.240000	2,286.42	-2,286.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		297178105	201811155005190 TC...	53.000	ESSEX PROPERTY TRUST INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	253.290000	13,424.90	-13,424.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		297178105	201812265002800 323...	6.000	ESSEX PROPERTY TRUST INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	251.750000	1,510.55	-1,510.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30034W106	201811155003090 TC...	219.000	EVERGY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	59.995205	13,141.14	-13,141.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30040W108	201811155002700 TC...	256.000	EVERSOURCE ENERGY 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	65.653710	16,809.91	-16,809.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30040W108	201812265001550 323...	26.000	EVERSOURCE ENERGY	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	66.470000	1,728.42	-1,728.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30161N101	201811155001160 TC...	779.000	EXELON CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.364403	35,346.66	-35,346.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30161N101	201812265000530 323...	103.000	EXELON CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.890000	4,727.44	-4,727.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30212P303	201811155004670 TC...	96.000	EXPEDIA GROUP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	122.720000	11,782.08	-11,782.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30212P303	201812265002960 323...	1.000	EXPEDIA GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	110.150000	110.16	-110.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		302130109	201811155003890 TC...	141.000	EXPEDITORS INTERNATIONAL OF WA 321...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	72.290000	10,194.30	-10,194.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30219G108	201811155001720 TC...	454.000	EXPRESS SCRIPTS HOLDING CO 3211250...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	96.773898	43,939.89	-43,939.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30225T102	201811155004520 TC...	102.000	EXTRA SPACE STORAGE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	93.420000	9,529.86	-9,529.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30225T102	201812265002460 323...	11.000	EXTRA SPACE STORAGE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	92.580000	1,018.46	-1,018.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30231G102	201811155000580 TC...	3,417.000	EXXON MOBIL CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	77.716098	265,590.08	-265,590.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30231G102	201812265000240 323...	355.000	EXXON MOBIL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	68.120000	24,185.26	-24,185.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		302445101	201811155004390 TC...	112.000	FLIR SYSTEMS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	47.155267	5,282.51	-5,282.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		302445101	201812265001920 323...	18.000	FLIR SYSTEMS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	42.000000	756.14	-756.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		302491303	201811155004420 TC...	109.000	FMC CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	81.425045	8,876.42	-8,876.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		302491303	201812265002380 323...	12.000	FMC CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	70.870000	850.53	-850.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30303M102	201811155000690 TC...	1,946.000	FACEBOOK INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	144.986901	282,163.97	-282,163.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30303M102	201812265001860 323...	21.000	FACEBOOK INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	124.950000	2,624.11	-2,624.11	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		311900104	201811155002960 TC...	232.000	FASTENAL CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	56.128706	13,024.18	-13,024.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		311900104	201812265001580 323...	26.000	FASTENAL CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	50.430000	1,311.38	-1,311.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		313747206	201811155005180 TC...	60.000	FEDERAL REALTY INVESTMENT TRUS 321...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	128.920000	7,735.80	-7,735.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		313747206	201812265002210 323...	13.000	FEDERAL REALTY INVESTMENT TRUS	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	119.710000	1,556.33	-1,556.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		31428X106	201811155003350 TC...	196.000	FEDEX CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	226.643877	44,424.16	-44,424.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		31428X106	201812265002900 323...	4.000	FEDEX CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	158.000000	632.03	-632.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		315616102	201811155005230 TC...	49.000	F5 NETWORKS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	177.340000	8,690.15	-8,690.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		315616102	201812265002990 323...	1.000	F5 NETWORKS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	154.620000	154.63	-154.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		31620M106	201811155002590 TC...	266.000	FIDELITY NATIONAL INFORMATION 32112...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	105.112218	27,962.51	-27,962.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		31620M106	201812265003010 323...	1.000	FIDELITY NATIONAL INFORMATION	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	97.850000	97.86	-97.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		316773100	201811155001530 TC...	538.000	FIFTH THIRD BANCORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	27.154591	14,614.55	-14,614.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		337738108	201811155002240 TC...	327.000	FISERV INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	78.326697	25,616.10	-25,616.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		337932107	201811155001940 TC...	389.000	FIRSTENERGY CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	38.384087	14,935.30	-14,935.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		337932107	201812265001050 323...	41.000	FIRSTENERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	37.190000	1,525.10	-1,525.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		339041105	201811155005000 TC...	71.000	FLEETCOR TECHNOLOGIES INC 3211250...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	192.690000	13,681.70	-13,681.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		339041105	201812265002280 323...	13.000	FLEETCOR TECHNOLOGIES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	176.400000	2,293.30	-2,293.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		343412102	201811155004350 TC...	114.000	FLUOR CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.059210	5,137.89	-5,137.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		343412102	201812265002320 323...	13.000	FLUOR CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	30.230000	393.09	-393.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		34354P105	201811155004430 TC...	105.000	FLOWSERVE CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	47.380000	4,975.95	-4,975.95	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		34354P105	201812265002470 323..	11.000	FLowsERVE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	37.440000	411.92	-411.92	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		344849104	201811155004700 TC..	95.000	FOOT LOCKER INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	51.450000	4,888.70	-4,888.70	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		345370860	201811155000610 TC..	3,160.000	FORD MOTOR CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	9.577699	30,297.13	-30,297.13	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		345370860	201812265000340 323..	173.000	FORD MOTOR CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	8.050000	1,393.95	-1,393.95	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		34959E109	201811155000460 TC..	2,832.000	FORTINET INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	73.905501	209,328.70	-209,328.70	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		34959E109	201812265001320 323..	33.000	FORTINET INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	65.840000	2,172.97	-2,172.97	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		34959J108	201811155002800 TC..	248.000	FORTIVE CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	74.094112	18,377.82	-18,377.82	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		34964C106	201811155004320 TC..	115.000	FORTUNE BRANDS HOME & SECURITY 32..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	42.800000	4,923.15	-4,923.15	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		354613101	201811155002830 TC..	247.000	FRANKLIN RESOURCES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	30.853481	7,623.28	-7,623.28	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		35671D857	201811155000860 TC..	1,170.000	FREEMPORT-MCMORAN INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	11.569299	13,547.78	-13,547.78	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		35671D857	201812265000500 323..	122.000	FREEMPORT-MCMORAN INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	10.050000	1,227.02	-1,227.02	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		363576109	201811155003790 TC..	147.000	ARTHUR J GALLAGHER & CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	76.689931	11,274.89	-11,274.89	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		363576109	201812265001220 323..	36.000	ARTHUR J GALLAGHER & CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	71.060000	2,558.43	-2,558.43	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		364760108	201811155003600 TC..	175.000	GAP INC/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	27.048514	4,735.24	-4,735.24	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		366651107	201811155004970 TC..	73.000	GARTNER INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	143.522465	10,477.87	-10,477.87	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		366651107	201812265002640 323..	9.000	GARTNER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	126.460000	1,138.21	-1,138.21	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		369550108	201811155003030 TC..	225.000	GENERAL DYNAMICS CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	180.610711	40,639.66	-40,639.66	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		369550108	201812265001810 323..	21.000	GENERAL DYNAMICS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	160.490000	3,160.45	-3,160.45	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		369604103	201811155000450 TC..	7,014.000	GENERAL ELECTRIC CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	8.317600	58,409.79	-58,409.79	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		369604103	201812265000160 323..	868.000	GENERAL ELECTRIC CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	7.150000	6,212.71	-6,212.71	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		370334104	201811155001650 TC..	481.000	GENERAL MILLS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.397401	21,840.96	-21,840.96	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		370334104	201812265000790 323..	55.000	GENERAL MILLS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	38.810000	2,134.96	-2,134.96	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		37045V100	201811155000960 TC..	1,059.000	GENERAL MOTORS CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	35.402200	37,501.52	-37,501.52	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		37045V100	2018122650000510 323..	119.000	GENERAL MOTORS CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	32.980000	3,925.51	-3,925.51	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		372460105	201811155004260 TC..	119.000	GENUINE PARTS CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	102.253529	12,169.36	-12,169.36	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		372460105	201812265002330 323..	12.000	GENUINE PARTS CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	93.210000	1,118.61	-1,118.61	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		375558103	201811155000970 TC..	1,046.000	GILEAD SCIENCES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	71.150296	74,433.67	-74,433.67	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		375558103	201812265000810 323..	55.000	GILEAD SCIENCES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	62.620000	3,444.51	-3,444.51	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		37940X102	201811155004100 TC..	128.000	GLOBAL PAYMENTS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	108.040000	13,830.40	-13,830.40	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		37940X102	201812265002220 323..	14.000	GLOBAL PAYMENTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	96.270000	1,347.89	-1,347.89	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		38141G104	201811155002470 TC..	283.000	GOLDMAN SACHS GROUP INC/THE 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	202.693604	57,365.12	-57,365.12	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		382550101	201811155003420 TC..	191.000	GOODYEAR TIRE & RUBBER CO/THE 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	22.837277	4,363.83	-4,363.83	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		384802104	201811155005370 TC..	37.000	WW GRAINGER INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	301.670000	11,162.16	-11,162.16	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		384802104	201812265002770 323..	6.000	WW GRAINGER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	272.210000	1,633.31	-1,633.31	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		40412C101	201811155003100 TC..	217.000	HCA HEALTHCARE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	140.517419	30,494.45	-30,494.45	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		40414L109	201811155001970 TC..	379.000	HCP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	28.530000	10,816.66	-10,816.66	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		40414L109	201812265000310 323..	191.000	HCP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.270000	5,401.00	-5,401.00	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		40434L105	201811155000790 TC..	1,277.000	HP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	23.930501	30,572.02	-30,572.02	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		40434L105	201812265000420 323..	133.000	HP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	19.650000	2,614.45	-2,614.45	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		406216101	201811155001260 TC..	710.000	HALLIBURTON CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.471197	23,061.65	-23,061.65	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		410345102	201811155002390 TC..	291.000	HANESBRANDS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	15.960515	4,647.42	-4,647.42	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		410345102	201812265001280 323..	35.000	HANESBRANDS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	11.890000	416.41	-416.41	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		412822108	201811155004010 TC..	135.000	HARLEY-DAVIDSON INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	41.616518	5,619.58	-5,619.58	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		413875105	201811155004680 TC..	95.000	HARRIS CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	150.529789	14,301.28	-14,301.28	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		413875105	201812265002340 323..	12.000	HARRIS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	128.610000	1,543.41	-1,543.41	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		416515104	201811155002400 TC..	290.000	HARTFORD FINANCIAL SERVICES GR 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	44.254517	12,836.71	-12,836.71	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		416515104	201812265001230 323..	36.0000	HARTFORD FINANCIAL SERVICES GR	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	42.190000	1,519.11	-1,519.11	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		418056107	20181115S004710 TC..	94.0000	HASBRO INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	97.080000	9,126.46	-9,126.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		418056107	201812265002940 323..	2.0000	HASBRO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	78.110000	156.24	-156.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		423452101	20181115S004810 TC..	88.0000	HELMERICH & PAYNE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	58.469659	5,146.21	-5,146.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		423452101	201812265002480 323..	11.0000	HELMERICH & PAYNE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	46.170000	507.95	-507.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		426281101	20181115S000540 TC..	1,520.0000	JACK HENRY & ASSOCIATES INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	137.273500	208,670.92	-208,670.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		426281101	201812265002670 323..	9.0000	JACK HENRY & ASSOCIATES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	123.550000	1,112.02	-1,112.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		427866108	20181115S004360 TC..	113.0000	HERSHEY CO/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	108.268407	12,235.46	-12,235.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		427866108	201812265001820 323..	21.0000	HERSHEY CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	105.910000	2,224.27	-2,224.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		42809H107	20181115S003280 TC..	203.0000	HESS CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	56.233694	11,417.47	-11,417.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		42824C109	20181115S000840 TC..	1,188.0000	HEWLETT PACKARD ENTERPRISE CO 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	15.325000	18,217.98	-18,217.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		43300A203	20181115S002880 TC..	240.0000	HILTON WORLDWIDE HOLDINGS INC 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	71.516916	17,190.46	-17,190.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		436106108	20181115S004050 TC..	130.0000	HOLLYFRONTIER CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	61.800000	8,035.30	-8,035.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		436440101	20181115S003070 TC..	220.0000	HOLOGIC INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	40.180000	8,841.80	-8,841.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		437076102	20181115S001050 TC..	923.0000	HOME DEPOT INC/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	180.585005	166,689.19	-166,689.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		438516106	20181115S001430 TC..	599.0000	HONEYWELL INTERNATIONAL INC 321125..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	148.250000	88,807.74	-88,807.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		438516106	201812265002060 323..	16.0000	HONEYWELL INTERNATIONAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	129.440000	2,071.16	-2,071.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		440452100	20181115S003080 TC..	219.0000	HORMEL FOODS CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.034018	9,964.54	-9,964.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		440452100	201812265001140 323..	38.0000	HORMEL FOODS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	42.540000	1,616.81	-1,616.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		44107P104	20181115S001440 TC..	599.0000	HOST HOTELS & RESORTS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	18.650901	11,303.61	-11,303.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		44107P104	201812265000680 323..	70.0000	HOST HOTELS & RESORTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	16.540000	1,158.33	-1,158.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		444859102	20181115S004400 TC..	111.0000	HUMANA INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	323.223243	35,878.89	-35,878.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		444859102	201812265003030 323..	1.0000	HUMANA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	274.640000	274.65	-274.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		445658107	20181115S005020 TC..	71.0000	JB HUNT TRANSPORT SERVICES INC 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	105.870000	7,517.48	-7,517.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		445658107	201812265002840 323..	5.0000	JB HUNT TRANSPORT SERVICES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	90.850000	454.29	-454.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		446150104	20181115S001070 TC..	891.0000	HUNTINGTON BANCSHARES INC/OH 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	14.449696	12,883.59	-12,883.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		446413106	20181115S005380 TC..	35.0000	HUNTINGTON INGALLS INDUSTRIES 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	215.186000	7,531.86	-7,531.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		44980X109	20181115S005410 TC..	29.0000	IPG PHOTONICS CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	135.060000	3,917.03	-3,917.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		45168D104	20181115S000510 TC..	70.0000	IDEXX LABORATORIES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	198.224857	13,876.44	-13,876.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		452308109	20181115S002770 TC..	249.0000	ILLINOIS TOOL WORKS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	133.842610	33,329.30	-33,329.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		452327109	20181115S004270 TC..	118.0000	ILLUMINA INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	311.594406	36,769.32	-36,769.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		452327109	201812265002360 323..	13.0000	ILLUMINA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	278.860000	3,625.28	-3,625.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		45337C102	20181115S003880 TC..	142.0000	INCYTE CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.498028	9,160.14	-9,160.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		45337C102	201812265001900 323..	19.0000	INCYTE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	58.670000	1,114.87	-1,114.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		458140100	20181115S000520 TC..	3,721.0000	INTEL CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	47.483700	176,724.06	-176,724.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		45866F104	20181115S001710 TC..	463.0000	INTERCONTINENTAL EXCHANGE INC 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	79.145097	36,648.81	-36,648.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		459200101	20181115S001230 TC..	737.0000	INTERNATIONAL BUSINESS MACHINE 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	120.647299	88,924.43	-88,924.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		459506101	20181115S000900 TC..	501.0000	INTERNATIONAL FLAVORS & FRAGRA 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	141.775209	71,034.39	-71,034.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		459506101	201812265002570 323..	10.0000	INTERNATIONAL FLAVORS & FRAGRA	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	128.210000	1,282.18	-1,282.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		460146103	20181115S002230 TC..	330.0000	INTERNATIONAL PAPER CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.824787	15,125.48	-15,125.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		460690100	20181115S002280 TC..	309.0000	INTERPUBLIC GROUP OF COS INC/T 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	24.175016	7,473.17	-7,473.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		460690100	201812265001000 323..	44.0000	INTERPUBLIC GROUP OF COS INC/T	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	20.150000	886.93	-886.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		461202103	20181115S003210 TC..	209.0000	INTUIT INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	211.105023	44,123.04	-44,123.04	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		461202103	201812265001100 323..	39.000	INTUIT INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	185.810000	7,246.88	-7,246.88	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		46120E602	201811155004740 TC..	91.000	INTUITIVE SURGICAL INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	501.880000	45,671.99	-45,671.99	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		46120E602	201812265001930 323..	19.000	INTUITIVE SURGICAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	446.020000	8,474.52	-8,474.52	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		46266C105	201811155004060 TC..	131.000	IOVIA HOLDINGS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	118.585877	15,536.06	-15,536.06	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		46284V101	201811155002970 TC..	231.000	IRON MOUNTAIN INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.862683	7,593.59	-7,593.59	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		46284V101	201812265001610 323..	26.000	IRON MOUNTAIN INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	32.130000	835.58	-835.58	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		46625H100	201811155000630 TC..	2,713.000	JPMORGAN CHASE & CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	107.730700	292,300.52	-292,300.52	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		469814107	201811155004660 TC..	96.000	JACOBS ENGINEERING GROUP INC 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	73.495000	7,056.48	-7,056.48	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		469814107	201812265002000 323..	17.000	JACOBS ENGINEERING GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	55.920000	950.77	-950.77	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		47233W109	201811155002930 TC..	234.000	JEFFERIES FINANCIAL GROUP INC 321125..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	21.167820	4,955.61	-4,955.61	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		478160104	201811155000650 TC..	2,165.000	JOHNSON & JOHNSON 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	144.868600	313,662.17	-313,662.17	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		478160104	201812265000300 323..	209.000	JOHNSON & JOHNSON	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	128.090000	26,772.38	-26,772.38	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		48203R104	201811155002530 TC..	278.000	JUNIPER NETWORKS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	28.274604	7,863.12	-7,863.12	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		48203R104	201812265001190 323..	36.000	JUNIPER NETWORKS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	26.230000	944.55	-944.55	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		482480100	201811155004140 TC..	126.000	KLA-TENCOR CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	92.955000	11,713.59	-11,713.59	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		485170302	201811155004890 TC..	82.000	KANSAS CITY SOUTHERN 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	97.560000	8,008.12	-8,008.12	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		487836108	201811155003260 TC..	205.000	KELLOGG CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	62.315024	12,776.63	-12,776.63	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		487836108	201812265001590 323..	26.000	KELLOGG CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	57.640000	1,498.84	-1,498.84	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		493267108	201811155001100 TC..	849.000	KEYCORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	18.232603	15,487.97	-15,487.97	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		49338L103	201811155000430 TC..	3,692.000	KEYSIGHT TECHNOLOGIES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	57.794301	213,413.48	-213,413.48	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		49338L103	201812265002070 323..	15.000	KEYSIGHT TECHNOLOGIES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	57.130000	857.06	-857.06	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		494368103	201811155002490 TC..	281.000	KIMBERLY-CLARK CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	111.165516	31,240.32	-31,240.32	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		494368103	201812265002570 323..	2.000	KIMBERLY-CLARK CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	115.950000	231.92	-231.92	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		49446R109	201811155002150 TC..	340.000	KIMCO REALTY CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	15.885000	5,404.30	-5,404.30	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		49446R109	201812265001240 323..	35.000	KIMCO REALTY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	14.720000	515.46	-515.46	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		49456B101	201811155000730 TC..	1,532.000	KINDER MORGAN INC/DE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	17.015000	26,082.30	-26,082.30	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		49456B101	201812265000360 323..	163.000	KINDER MORGAN INC/DE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	15.570000	2,539.13	-2,539.13	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		500255104	201811155003990 TC..	135.000	KOHL'S CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	76.762222	10,364.25	-10,364.25	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		500754106	201811155001610 TC..	502.000	KRAFT HEINZ CO/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	52.675498	26,448.12	-26,448.12	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		500754106	201812265000830 323..	54.000	KRAFT HEINZ CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	44.050000	2,379.11	-2,379.11	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		501044101	201811155001340 TC..	643.000	KROGER CO/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	30.233297	19,446.44	-19,446.44	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		501044101	201812265000570 323..	93.000	KROGER CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	27.400000	2,548.90	-2,548.90	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		501797104	201811155003480 TC..	184.000	L BRANDS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	36.884293	6,788.55	-6,788.55	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		501797104	201812265001840 323..	20.000	L BRANDS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	24.910000	498.35	-498.35	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		501899208	201811155002680 TC..	256.000	LKQ CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	27.906514	7,146.73	-7,146.73	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		501899208	201812265001420 323..	29.000	LKQ CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	23.570000	683.75	-683.75	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		502413107	201811155005120 TC..	63.000	L3 TECHNOLOGIES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	191.970000	12,094.74	-12,094.74	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		502413107	201812265002230 323..	14.000	L3 TECHNOLOGIES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	166.240000	2,327.47	-2,327.47	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		50540R409	201811155004900 TC..	82.000	LABORATORY CORP OF AMERICA HOL 32..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	164.580000	13,496.38	-13,496.38	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		512807108	201811155004150 TC..	127.000	LAM RESEARCH CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	143.058267	18,169.67	-18,169.67	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		513272104	201812265000120 323..	2,897.000	LAMB WESTON HOLDINGS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	73.600000	213,240.93	-213,240.93	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		518439104	201811155003500 TC..	181.000	ESTEE LAUDER COS INC/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	145.866574	26,403.66	-26,403.66	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		524660107	201811155004470 TC..	105.000	LEGGETT & PLATT INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	37.190000	3,906.00	-3,906.00	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		524660107	201812265002080 323..	16.000	LEGGETT & PLATT INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	34.880000	558.20	-558.20	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		526057104	201811155002900 TC..	235.000	LENNAR CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	41.850000	9,837.10	-9,837.10	0.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	B		526057104	201812265001070 323..	41.000	LENNAR CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	38.960000	1,597.67	-1,597.67	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		532457108	201811155001180 TC...	771.000	ELI LILLY & CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	111.167302	85,717.70	-85,717.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		534187109	201811155003610 TC...	175.000	LINCOLN NATIONAL CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.327485	11,259.06	-11,259.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		539830109	201811155003310 TC...	200.000	LOCKHEED MARTIN CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	305.770000	61,156.00	-61,156.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		539830109	201812265002130 323...	15.000	LOCKHEED MARTIN CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	256.550000	3,848.36	-3,848.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		540424108	201811155003040 TC...	224.000	LOEWS CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	47.934107	10,739.48	-10,739.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		548661107	201811155001320 TC...	654.000	LOWE'S COS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	95.711697	62,601.99	-62,601.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		55261F104	201811155004290 TC...	116.000	M&T BANK CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	165.794482	19,233.32	-19,233.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		552953101	201811155001810 TC...	412.000	MGM RESORTS INTERNATIONAL 3211250...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	26.131893	10,770.46	-10,770.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		55354G100	201811155004990 TC...	72.000	MSCI INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	149.021666	10,730.28	-10,730.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		554382101	201811155004870 TC...	86.000	MACERICH CO/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	51.184186	4,402.70	-4,402.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		554382101	201812265002630 323...	9.000	MACERICH CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.720000	375.55	-375.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		55616P104	201811155002810 TC...	247.000	MACY'S INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	33.735789	8,335.21	-8,335.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		55616P104	201812265001250 323...	36.000	MACY'S INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.200000	1,015.47	-1,015.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		565849105	201811155001290 TC...	689.000	MARATHON OIL CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	16.722002	11,528.35	-11,528.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		56585A102	201811155003050 TC...	415.000	MARATHON PETROLEUM CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.266289	26,674.66	-26,674.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		56585A102	201812265000190 323...	459.000	MARATHON PETROLEUM CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	56.740000	26,047.10	-26,047.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		571748102	201811155001840 TC...	408.000	MARSH & MCLENNAN COS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.946102	35,478.09	-35,478.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		571748102	201812265002030 323...	17.000	MARSH & MCLENNAN COS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	77.490000	1,317.46	-1,317.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		571903202	201811155002940 TC...	233.000	MARRIOTT INTERNATIONAL INC/MD 32112...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	116.868884	27,232.78	-27,232.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		573284106	201811155005220 TC...	51.000	MARTIN MARIETTA MATERIALS INC 32112...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	187.620000	9,569.13	-9,569.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		574599105	201811155002820 TC...	248.000	MASCO CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	31.307903	7,766.84	-7,766.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		57636Q104	201811155001240 TC...	736.000	MASTERCARD INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	198.387595	146,020.63	-146,020.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		57636Q104	201812265002870 323...	4.000	MASTERCARD INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	175.190000	700.79	-700.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		577081102	201811155002540 TC...	278.000	MATTEL INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	13.360000	3,716.86	-3,716.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		577081102	201812265000890 323...	48.000	MATTEL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	9.560000	459.24	-459.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		57772K101	201812265000100 323...	5,481.000	MAXIM INTEGRATED PRODUCTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	48.220000	264,334.93	-264,334.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		579780206	201811155004640 TC...	98.000	MCCORMICK & CO INC/MD 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	148.420000	14,546.14	-14,546.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		579780206	201812265001850 323...	20.000	MCCORMICK & CO INC/MD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	138.140000	2,762.95	-2,762.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		580135101	201811155001350 TC...	626.000	MCDONALD'S CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	184.856996	115,726.74	-115,726.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		58155Q103	201811155003720 TC...	161.000	MCKESSON CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	129.398819	20,834.82	-20,834.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		58933Y105	201811155000660 TC...	2,146.000	MERCK & CO INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	74.425698	159,739.01	-159,739.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		59156R108	201811155001130 TC...	803.000	METLIFE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.445503	36,500.85	-36,500.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		592688105	201811155005440 TC...	21.000	METTLER-TOLEDO INTERNATIONAL I 3211...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	586.470000	12,316.08	-12,316.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		594918104	201811155000470 TC...	6,189.000	MICROSOFT CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	106.225000	657,488.42	-657,488.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		594918104	201812265000140 323...	1,844.000	MICROSOFT CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	98.230000	181,149.95	-181,149.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		595017104	201811155003430 TC...	190.000	MICROCHIP TECHNOLOGY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	72.270000	13,733.20	-13,733.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		595017104	201812265001110 323...	38.000	MICROCHIP TECHNOLOGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	67.990000	2,583.91	-2,583.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		595112103	201811155001040 TC...	936.000	MICRON TECHNOLOGY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	38.338301	35,894.01	-35,894.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		59522J103	201811155004750 TC...	92.000	MID-AMERICA APARTMENT COMMUNIT 32...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	100.720108	9,267.17	-9,267.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		59522J103	201812265002590 323...	10.000	MID-AMERICA APARTMENT COMMUNIT	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	97.200000	972.08	-972.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		608190104	201811155005200 TC...	51.000	MOHAWK INDUSTRIES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	122.430000	6,244.44	-6,244.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		60871R209	201811155003770 TC...	151.000	MOLSON COORS BREWING CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.770198	9,781.81	-9,781.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		60871R209	201812265001940 323...	18.000	MOLSON COORS BREWING CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	55.500000	999.14	-999.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		609207105	201811155000850 TC...	1,184.000	MONDELEZ INTERNATIONAL INC 3211250...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	43.760498	51,824.27	-51,824.27	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		61174X109	20181115S002260 TC...	321.000	MONSTER BEVERAGE CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	54.765109	17,582.81	-17,582.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		61174X109	20181226S001090 323...	39.000	MONSTER BEVERAGE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	48.230000	1,881.26	-1,881.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		615369105	20181115S004020 TC...	134.000	MOODY S CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	146.793880	19,671.72	-19,671.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		615369105	20181226S002650 323...	9.000	MOODY S CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	132.580000	1,193.29	-1,193.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		617446448	20181115S000950 TC...	1,070.000	MORGAN STANLEY 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	43.969000	47,057.53	-47,057.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		61945C103	20181115S002450 TC...	286.000	MOSAIC CO/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	35.858216	10,258.31	-10,258.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		61945C103	20181226S001390 323...	30.000	MOSAIC CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.560000	857.03	-857.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		620076307	20181115S004070 TC...	131.000	MOTOROLA SOLUTIONS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	129.450000	16,959.26	-16,959.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		620076307	20181226S001120 323...	39.000	MOTOROLA SOLUTIONS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	111.730000	4,357.76	-4,357.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		629377508	20181115S002850 TC...	245.000	NRG ENERGY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	39.197918	9,605.94	-9,605.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		631103108	20181115S004720 TC...	93.000	NASDAQ INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	86.390000	8,035.20	-8,035.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		631103108	20181226S002980 323...	2.000	NASDAQ INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	79.510000	159.04	-159.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		637071101	20181115S002300 TC...	308.000	NATIONAL OILWELL VARCO INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.750000	10,090.08	-10,090.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		637071101	20181226S000920 323...	47.000	NATIONAL OILWELL VARCO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	25.240000	1,186.63	-1,186.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		640268108	20181115S003920 TC...	139.000	NEKTAR THERAPEUTICS 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	38.040000	5,288.95	-5,288.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		640268108	20181226S001500 323...	27.000	NEKTAR THERAPEUTICS	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	30.620000	826.94	-826.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		641100104	20181115S003220 TC...	209.000	NETAPP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	78.790000	16,469.20	-16,469.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		64110L106	20181115S002070 TC...	351.000	NETFLIX INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	288.729487	101,347.56	-101,347.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		64110L106	20181226S000870 323...	49.000	NETFLIX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	246.390000	12,073.48	-12,073.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		651229106	20181115S002080 TC...	351.000	NEWELL BRANDS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	20.737008	7,282.20	-7,282.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		651290108	20181115S003730 TC...	162.000	NEWFIELD EXPLORATION CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	19.521913	3,164.17	-3,164.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		651290108	20181226S001560 323...	26.000	NEWFIELD EXPLORATION CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	13.560000	352.76	-352.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		651639106	20181115S001750 TC...	430.000	NEWMONT MINING CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.605000	14,024.45	-14,024.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		651639106	20181226S001400 323...	30.000	NEWMONT MINING CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	33.530000	1,006.13	-1,006.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		652498109	20181115S002310 TC...	310.000	NEWS CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	13.804806	4,282.59	-4,282.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		652498109	20181226S000700 323...	68.000	NEWS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	11.040000	751.23	-751.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		652498208	20181115S004570 TC...	100.000	NEWS CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	14.080000	1,409.00	-1,409.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		652498208	20181226S0002510 323...	10.000	NEWS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	11.250000	112.58	-112.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		65339F101	20181115S001960 TC...	380.000	NEXTERA ENERGY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	176.948000	67,244.04	-67,244.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		65339F101	20181226S000350 323...	165.000	NEXTERA ENERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	174.110000	28,729.39	-28,729.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		654106103	20181115S000980 TC...	1,034.000	NIKE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	75.596102	78,176.71	-78,176.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		65473P105	20181115S002370 TC...	293.000	NISOURCE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	25.695494	7,531.71	-7,531.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		65473P105	20181226S001270 323...	35.000	NISOURCE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	26.050000	912.01	-912.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		655044105	20181115S001900 TC...	390.000	NOBLE ENERGY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	24.885794	9,709.36	-9,709.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		655664100	20181115S004730 TC...	93.000	NORDSTROM INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	61.575053	5,727.41	-5,727.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		655844100	20181115S003020 TC...	226.000	NORFOLK SOUTHERN CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	168.840884	38,160.30	-38,160.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		665859104	20181115S003530 TC...	180.000	NORTHERN TRUST CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	96.428277	17,358.89	-17,358.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		666807102	20181115S003900 TC...	141.000	NORTHROP GRUMMAN CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	272.680000	38,449.29	-38,449.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		666807102	20181226S002850 323...	4.000	NORTHROP GRUMMAN CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	235.240000	940.99	-940.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		670346105	20181115S002710 TC...	255.000	NUCOR CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	62.361019	15,904.61	-15,904.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		67066G104	20181115S001640 TC...	491.000	VIDIA CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	198.482199	97,459.67	-97,459.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		67066G104	20181226S000580 323...	90.000	VIDIA CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	129.570000	11,661.98	-11,661.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		67103H107	20181115S005100 TC...	65.000	O'REILLY AUTOMOTIVE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	357.170769	23,216.75	-23,216.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		674599105	20181115S001380 TC...	618.000	OCCIDENTAL PETROLEUM CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	71.164692	43,985.96	-43,985.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		681919106	20181115S003510 TC...	181.000	OMNICOM GROUP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	76.654198	13,876.22	-13,876.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		681919106	20181226S002300 323...	14.000	OMNICOM GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	70.230000	983.33	-983.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		682680103	20181115S002200 TC...	332.000	ONEOK INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	60.773102	20,179.99	-20,179.99	0.00

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		682690103	201812265001200 323..	37.000	ONEOK INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	53.900000	1,994.58	-1,994.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		68389X105	201811155000640 TC..	2,281.000	ORACLE CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	49.240600	112,340.62	-112,340.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		69331C108	201811155001770 TC..	417.000	PG&E CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	25.260000	10,537.59	-10,537.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		69331C108	201812265000640 323..	74.000	PG&E CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	22.750000	1,684.06	-1,684.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		693475105	201811155001980 TC..	374.000	PNC FINANCIAL SERVICES GROUP I 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	134.360000	50,254.38	-50,254.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		693506107	201811155003400 TC..	195.000	PPG INDUSTRIES INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	105.905179	20,653.46	-20,653.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		69351T106	201811155001500 TC..	584.000	PPL CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	32.320000	18,234.12	-18,234.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		69351T106	201812265000180 323..	457.000	PPL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.400000	13,266.30	-13,266.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		693656100	201811155005130 TC..	62.000	PVH CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	121.635000	7,541.99	-7,541.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		693718108	201811155002480 TC..	283.000	PACCAR INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	60.050812	16,997.21	-16,997.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		693718108	201812265002700 323..	7.000	PACCAR INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	54.900000	384.35	-384.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		695156109	201811155004960 TC..	76.000	PACKAGING CORP OF AMERICA 32112502..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	95.860000	7,286.12	-7,286.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		695156109	201812265002710 323..	8.000	PACKAGING CORP OF AMERICA	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	80.740000	645.98	-645.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		701094104	201811155004440 TC..	107.000	PARKER-HANNIFIN CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	166.995420	17,869.58	-17,869.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		701094104	201812265002490 323..	11.000	PARKER-HANNIFIN CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	145.580000	1,501.46	-1,501.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		704326107	201811155002660 TC..	258.000	PAYCHEX INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	67.225891	17,346.86	-17,346.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		704326107	201812265002090 323..	17.000	PAYCHEX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	63.840000	1,085.41	-1,085.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		704507103	201811155001020 TC..	956.000	PAYPAL HOLDINGS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	84.678598	80,962.30	-80,962.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		712704105	201811155000760 TC..	752.000	PEOPLE S UNITED FINANCIAL INC 321125..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	15.728497	11,835.35	-11,835.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		712704105	201812265000470 323..	124.000	PEOPLE S UNITED FINANCIAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	14.080000	1,746.85	-1,746.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		713448108	201811155000880 TC..	1,142.000	PEPSICO INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	117.116602	133,758.58	-133,758.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		713448108	201812265000740 323..	64.000	PEPSICO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	109.420000	7,003.36	-7,003.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		714046109	201811155004820 TC..	89.000	PERKINELMER INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	80.270000	7,144.92	-7,144.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		714046109	201812265001870 323..	19.000	PERKINELMER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	73.850000	1,403.29	-1,403.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		717081103	201811155000490 TC..	4,731.000	PFIZER INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	43.223400	204,537.22	-204,537.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		718172109	201811155000800 TC..	1,255.000	PHILIP MORRIS INTERNATIONAL IN 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	85.545203	107,371.78	-107,371.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		718172109	201812265000430 323..	131.000	PHILIP MORRIS INTERNATIONAL IN	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	66.210000	8,674.49	-8,674.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		718546104	201811155002130 TC..	345.000	PHILLIPS 66 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	95.672202	33,010.36	-33,010.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		723484101	201811155004790 TC..	91.000	PINNACLE WEST CAPITAL CORP 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	88.479340	8,052.53	-8,052.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		723484101	201812265002420 323..	11.000	PINNACLE WEST CAPITAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	89.410000	983.59	-983.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		723787107	201811155003930 TC..	137.000	PIONEER NATURAL RESOURCES CO 3211..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	151.199489	20,715.70	-20,715.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		723787107	201812265002100 323..	16.000	PIONEER NATURAL RESOURCES CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	125.080000	2,001.40	-2,001.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74144T108	201811155003360 TC..	196.000	T ROWE PRICE GROUP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	94.829693	18,588.58	-18,588.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74251V102	201811155003160 TC..	214.000	PRINCIPAL FINANCIAL GROUP INC 321125..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	48.545093	10,390.79	-10,390.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		742718109	201811155000680 TC..	2,009.000	PROCTER & GAMBLE CO/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	93.696998	188,257.36	-188,257.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		742718109	201812265000270 323..	253.000	PROCTER & GAMBLE CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	90.970000	23,017.31	-23,017.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		743315103	201811155001680 TC..	470.000	PROGRESSIVE CORP/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	65.557908	30,816.87	-30,816.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		743315103	201812265000880 323..	49.000	PROGRESSIVE CORP/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	59.420000	2,911.95	-2,911.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74340W103	201811155001580 TC..	508.000	PROLOGIS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	67.46791	34,420.45	-34,420.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74340W103	201812265000650 323..	53.000	PROLOGIS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	58.870000	3,120.51	-3,120.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		744320102	201811155002170 TC..	337.000	PRUDENTIAL FINANCIAL INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	93.515489	31,518.09	-31,518.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		744573106	201811155001850 TC..	408.000	PUBLIC SERVICE ENTERPRISE GROU 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	54.056102	22,058.97	-22,058.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		744573106	201812265000970 323..	45.000	PUBLIC SERVICE ENTERPRISE GROU	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	52.440000	2,360.14	-2,360.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74450D109	201811155004220 TC..	121.000	PUBLIC STORAGE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	209.448264	25,344.45	-25,344.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74460D109	201812265002140 323..	14.000	PUBLIC STORAGE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	203.300000	2,846.31	-2,846.31	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		745967101	201811155003170 TC...	211.000	PULTEGROUP INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	24.662511	5,205.90	-5,205.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74736K101	201811155004540 TC...	102.000	QORVO INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	62.410000	6,366.84	-6,366.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		747525103	201811155000890 TC...	1,135.000	QUALCOMM INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	54.315004	61,658.88	-61,658.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74762E102	201811155004240 TC...	120.000	QUANTA SERVICES INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	33.877500	4,066.50	-4,066.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74834L100	201811155004410 TC...	110.000	QUEST DIAGNOSTICS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	95.174818	10,470.33	-10,470.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		751212101	201811155005260 TC...	44.000	RALPH LAUREN CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	122.730000	5,400.56	-5,400.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		754730109	201811155004450 TC...	106.000	RAYMOND JAMES FINANCIAL INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	77.560000	8,222.42	-8,222.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		755111507	201811155002980 TC...	230.000	RAYTHEON CO 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	182.339695	41,940.43	-41,940.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		755111507	201812265002520 323...	10.000	RAYTHEON CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	151.520000	1,515.28	-1,515.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		756109104	201811155002920 TC...	234.000	REALTY INCOME CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	63.362179	14,829.09	-14,829.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		756109104	201812265000460 323...	125.000	REALTY INCOME CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	63.790000	7,974.69	-7,974.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		756577102	201811155003850 TC...	143.000	RED HAT INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	173.722307	24,843.72	-24,843.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		756577102	201812265002920 323...	2.000	RED HAT INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	173.470000	346.96	-346.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		758849103	201811155003960 TC...	136.000	REGENCY CENTERS CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	64.012279	8,707.03	-8,707.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		758849103	201812265002190 323...	15.000	REGENCY CENTERS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	57.460000	862.01	-862.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		75886F107	201811155005140 TC...	62.000	REGENERON PHARMACEUTICALS INC 32...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	339.373225	21,041.76	-21,041.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		75886F107	201812265002660 323...	9.000	REGENERON PHARMACEUTICALS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	344.600000	3,101.47	-3,101.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		7591EP100	201811155001080 TC...	890.000	REGIONS FINANCIAL CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	16.431404	14,632.85	-14,632.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		760759100	201811155003580 TC...	176.000	REPUBLIC SERVICES INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	74.893125	13,182.95	-13,182.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		760759100	201812265002720 323...	8.000	REPUBLIC SERVICES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	71.560000	572.54	-572.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		761152107	201811155004300 TC...	115.000	RESMED INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	101.965043	11,727.13	-11,727.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		761152107	201812265002750 323...	8.000	RESMED INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	106.450000	851.66	-851.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		770323103	201811155004580 TC...	99.000	ROBERT HALF INTERNATIONAL INC 32112...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	62.520000	6,190.47	-6,190.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		773903109	201811155004590 TC...	99.000	ROCKWELL AUTOMATION INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	167.780000	16,511.21	-16,511.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		774341101	201811155004030 TC...	132.000	ROCKWELL COLLINS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	132.054015	17,432.45	-17,432.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		775711104	201811155000500 TC...	1,934.000	ROLLINS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	60.262998	116,567.98	-116,567.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		775711104	201812265002350 323...	13.000	ROLLINS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	34.610000	450.03	-450.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		776696106	201811155004910 TC...	84.000	ROPER TECHNOLOGIES INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	289.330000	24,304.56	-24,304.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		776696106	201812265002530 323...	10.000	ROPER TECHNOLOGIES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	258.080000	2,580.88	-2,580.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		778296103	201811155002330 TC...	304.000	ROSS STORES INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	99.260000	30,178.08	-30,178.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		78409V104	201811155003290 TC...	203.000	S&P GLOBAL INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	179.403694	36,420.98	-36,420.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		78409V104	201812265002610 323...	9.000	S&P GLOBAL INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	161.600000	1,454.47	-1,454.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		78410G104	201811155004760 TC...	93.000	SBA COMMUNICATIONS CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	171.906451	15,988.23	-15,988.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		78440X101	201811155005030 TC...	70.000	SL GREEN REALTY CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	94.785142	6,635.66	-6,635.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		78486Q101	201811155005280 TC...	43.000	SVB FINANCIAL GROUP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	234.170000	10,069.74	-10,069.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		78486Q101	201812265002810 323...	5.000	SVB FINANCIAL GROUP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	183.130000	915.69	-915.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		79466L302	201811155001400 TC...	611.000	SALESFORCE.COM INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	130.415793	79,690.16	-79,690.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		79466L302	201812265000280 323...	227.000	SALESFORCE.COM INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	122.910000	27,902.27	-27,902.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		80589M102	201811155004330 TC...	115.000	SCANA CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	41.423739	4,764.88	-4,764.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		80589M102	201812265002390 323...	12.000	SCANA CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	49.810000	597.81	-597.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		806407102	201811155004170 TC...	124.000	HENRY SCHEIN INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	85.860000	10,647.88	-10,647.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		806857108	201811155000910 TC...	1,117.000	SCHLUMBERGER LTD 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	48.030796	53,661.57	-53,661.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		806857108	201812265000450 323...	129.000	SCHLUMBERGER LTD	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	35.700000	4,606.27	-4,606.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		808513105	201811155001010 TC...	970.000	CHARLES SCHWAB CORP/THE 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	47.140000	45,735.50	-45,735.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		808513105	201812265000600 323...	91.000	CHARLES SCHWAB CORP/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	39.140000	3,562.42	-3,562.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		81211K100	201811155004110 TC...	128.000	SEALED AIR CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	35.562968	4,553.34	-4,553.34	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		816851109	20181115S003060 TC...	220.000	SEMPRA ENERGY 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	113.350500	24,939.31	-24,939.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		816851109	20181226S001520 323...	27.000	SEMPRA ENERGY	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	111.820000	3,019.34	-3,019.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		824348106	20181115S005080 TC...	67.000	SHERWIN-WILLIAMS CO/THE 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	418.924477	28,068.61	-28,068.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		824348106	20181226S002440 323...	11.000	SHERWIN-WILLIAMS CO/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	376.550000	4,142.13	-4,142.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		828806109	20181115S002780 TC...	249.000	SIMON PROPERTY GROUP INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	187.545502	46,701.32	-46,701.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		828806109	20181226S001460 323...	28.000	SIMON PROPERTY GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	164.880000	4,616.85	-4,616.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		83088M102	20181115S003860 TC...	144.000	SKYWORKS SOLUTIONS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	71.428194	10,287.10	-10,287.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		831865209	20181115S004280 TC...	117.000	AO SMITH CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	45.516495	5,326.60	-5,326.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		832996405	20181115S004780 TC...	92.000	JM SMUCKER CO/THE 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	113.960652	10,485.30	-10,485.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		832996405	20181226S002580 323...	10.000	JM SMUCKER CO/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	96.100000	961.08	-961.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		833034101	20181115S005240 TC...	46.000	SNAP-ON INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	161.280000	7,419.34	-7,419.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		842587107	20181115S001120 TC...	818.000	SOUTHERN CO/THE 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	47.596100	38,933.61	-38,933.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		842587107	20181226S000220 323...	377.000	SOUTHERN CO/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	45.090000	17,001.76	-17,001.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		844741108	20181115S001790 TC...	416.000	SOUTHWEST AIRLINES CO 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	52.763197	21,953.65	-21,953.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		854502101	20181115S004180 TC...	124.000	STANLEY BLACK & DECKER INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	125.929435	15,616.49	-15,616.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		855244109	20181115S000940 TC...	1,089.000	STARBUCKS CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	67.456703	73,471.24	-73,471.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		857477103	20181115S002320 TC...	306.000	STATE STREET CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	70.566601	21,596.44	-21,596.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		857477103	20181226S001300 323...	34.000	STATE STREET CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	60.170000	2,046.04	-2,046.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		858912108	20181115S005390 TC...	55.000	STERICYCLE INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	45.450000	2,500.30	-2,500.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		863667101	20181115S002760 TC...	250.000	STRYKER CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	166.647920	41,664.48	-41,664.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		863667101	20181226S001430 323...	29.000	STRYKER CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	150.730000	4,371.39	-4,371.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		867914103	20181115S002000 TC...	372.000	SUNTRUST BANKS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	62.647392	23,308.55	-23,308.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		871503108	20181115S001620 TC...	501.000	SYMANTEC CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	22.308203	11,181.42	-11,181.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		871503108	20181226S000200 323...	396.000	SYMANTEC CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	18.440000	7,305.21	-7,305.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		871607107	20181115S004250 TC...	120.000	SYNOPSYS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	90.402000	10,849.44	-10,849.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		871607107	20181226S001600 323...	26.000	SYNOPSYS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	80.800000	2,101.00	-2,101.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		871658103	20181115S001520 TC...	550.000	SYNCHRONY FINANCIAL 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	26.915000	14,808.75	-14,808.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		871829107	20181115S001930 TC...	386.000	SYSCO CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	66.582409	25,704.67	-25,704.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		871829107	20181226S001080 323...	40.000	SYSCO CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	60.890000	2,435.90	-2,435.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		872540109	20181115S000990 TC...	1,013.000	TJX COS INC/THE 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	53.095955	53,800.02	-53,800.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		874054109	20181115S004770 TC...	92.000	TAKE-TWO INTERACTIVE SOFTWARE 321...	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	106.820000	9,828.36	-9,828.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		874054109	20181226S002540 323...	10.000	TAKE-TWO INTERACTIVE SOFTWARE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	101.370000	1,013.78	-1,013.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		876030107	20181115S002950 TC...	232.000	TAPESTRY INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	41.285517	9,580.56	-9,580.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		876030107	20181226S000780 323...	59.000	TAPESTRY INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	32.810000	1,936.23	-1,936.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		87612E106	20181115S001760 TC...	424.000	TARGET CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	83.553702	35,431.01	-35,431.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		882508104	20181115S001150 TC...	784.000	TEXAS INSTRUMENTS INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	95.304005	74,726.18	-74,726.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		883203101	20181115S003300 TC...	201.000	TEXTRON INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	56.356915	11,329.75	-11,329.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		883556102	20181115S002250 TC...	325.000	THERMO FISHER SCIENTIFIC INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	236.720892	76,937.54	-76,937.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		883556102	20181226S001440 323...	29.000	THERMO FISHER SCIENTIFIC INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	215.790000	6,258.13	-6,258.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		88579Y101	20181115S001670 TC...	473.000	3M CO 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	198.705010	93,992.20	-93,992.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		886547108	20181115S004830 TC...	88.000	TIFFANY & CO 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	106.352045	9,359.86	-9,359.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		891027104	20181115S004880 TC...	84.000	TORCHMARK CORP 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	86.733809	7,286.48	-7,286.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		891906109	20181115S004000 TC...	136.000	TOTAL SYSTEM SERVICES INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	88.504485	12,037.97	-12,037.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		891906109	20181226S002170 323...	14.000	TOTAL SYSTEM SERVICES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	77.250000	1,081.61	-1,081.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		892356106	20181115S004610 TC...	98.000	TRACTOR SUPPLY CO 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	94.910000	9,302.16	-9,302.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		892356106	20181226S002110 323...	16.000	TRACTOR SUPPLY CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	80.330000	1,285.40	-1,285.40	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	201811155005340 TC...	39.000	TRANSDIGM GROUP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	342.605128	13,361.99	-13,361.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		893641100	201812265002780 323...	6.000	TRANSDIGM GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	322.730000	1,936.43	-1,936.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		89417E109	201811155003120 TC...	217.000	TRAVELERS COS INC/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	123.320000	26,762.61	-26,762.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		896945201	201811155004920 TC...	83.000	TRIPADVISOR INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	61.780000	5,128.57	-5,128.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		896945201	201812265002550 323...	10.000	TRIPADVISOR INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	52.480000	524.88	-524.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		90130A101	201811155001090 TC...	851.000	TWENTY-FIRST CENTURY FOX INC 32112...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	48.041997	40,892.25	-40,892.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		90130A101	201812265000380 323...	146.000	TWENTY-FIRST CENTURY FOX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	46.900000	6,848.50	-6,848.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		90130A200	201811155001890 TC...	393.000	TWENTY-FIRST CENTURY FOX INC 32112...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	47.569592	18,698.78	-18,698.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		90130A200	201812265001060 323...	41.000	TWENTY-FIRST CENTURY FOX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	46.600000	1,910.91	-1,910.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		90184L102	201811155001460 TC...	581.000	TWITTER INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	33.059397	19,213.32	-19,213.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		90184L102	201812265000480 323...	124.000	TWITTER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	27.310000	3,387.37	-3,387.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		902494103	201811155002890 TC...	239.000	TYSON FOODS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	58.855606	14,068.88	-14,068.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		902494103	201812265002680 323...	8.000	TYSON FOODS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	51.730000	413.90	-413.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		902653104	201811155003130 TC...	216.000	UDR INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	41.115092	8,883.02	-8,883.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		902653104	201812265000330 323...	178.000	UDR INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	40.620000	7,231.70	-7,231.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		902973304	201811155000810 TC...	1,236.000	US BANCORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	54.103203	66,883.92	-66,883.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		903845303	201811155005250 TC...	45.000	ULTA BEAUTY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	314.629111	14,158.76	-14,158.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		904311107	201811155003780 TC...	150.000	UNDER ARMOUR INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	22.736533	3,411.98	-3,411.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		904311107	201812265000940 323...	46.000	UNDER ARMOUR INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	16.960000	780.51	-780.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		904311206	201811155003760 TC...	154.000	UNDER ARMOUR INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	21.093311	3,249.91	-3,249.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		904311206	201812265000910 323...	48.000	UNDER ARMOUR INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	15.410000	740.04	-740.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		907818108	201811155001450 TC...	597.000	UNION PACIFIC CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	149.251005	89,108.82	-89,108.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		907818108	201812265002690 323...	8.000	UNION PACIFIC CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	132.540000	1,060.38	-1,060.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		910047109	201811155003490 TC...	184.000	UNITED CONTINENTAL HOLDINGS IN 3211...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	92.158423	16,958.99	-16,958.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		910047109	201812265002040 323...	17.000	UNITED CONTINENTAL HOLDINGS IN	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	81.470000	1,385.12	-1,385.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		911312106	201811155001510 TC...	560.000	UNITED PARCEL SERVICE INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	110.062500	61,640.60	-61,640.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		911312106	201812265000560 323...	94.000	UNITED PARCEL SERVICE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	93.500000	8,789.71	-8,789.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		911363109	201811155005090 TC...	67.000	UNITED RENTALS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	120.602985	8,081.07	-8,081.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		913017109	201811155001420 TC...	607.000	UNITED TECHNOLOGIES CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	129.478500	78,599.52	-78,599.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		913017109	201812265001650 323...	25.000	UNITED TECHNOLOGIES CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	106.180000	2,654.69	-2,654.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		91324P102	201811155001170 TC...	777.000	UNITEDHEALTH GROUP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	266.590000	207,148.20	-207,148.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		91324P102	201812265000650 323...	72.000	UNITEDHEALTH GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	238.340000	17,161.02	-17,161.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		913903100	201811155000560 TC...	70.000	UNIVERSAL HEALTH SERVICES INC 32112...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	127.845000	8,949.85	-8,949.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		91529Y106	201811155003590 TC...	177.000	UNUM GROUP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	37.218022	6,589.36	-6,589.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		91529Y106	201812265001890 323...	19.000	UNUM GROUP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.130000	534.61	-534.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		918204108	201811155002620 TC...	262.000	VF CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	84.391984	22,113.32	-22,113.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		918204108	201812265001330 323...	33.000	VF CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	69.870000	2,305.96	-2,305.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		91913Y100	201811155002140 TC...	345.000	VALERO ENERGY CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	82.408811	28,434.49	-28,434.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92220P105	201811155004980 TC...	74.000	VARIAN MEDICAL SYSTEMS INC 3211250...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	115.205675	8,525.96	-8,525.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92276F100	201811155002440 TC...	288.000	VENTAS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	60.578194	17,449.40	-17,449.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92276F100	201812265001360 323...	30.000	VENTAS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	60.270000	1,808.33	-1,808.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92343E102	201811155004850 TC...	86.000	VERISIGN INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	152.807790	13,142.33	-13,142.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92343V104	201811155000590 TC...	3,334.000	VERIZON COMMUNICATIONS INC 3211250...	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	59.147198	197,230.10	-197,230.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92343V104	201812265000250 323...	348.000	VERIZON COMMUNICATIONS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	54.920000	19,114.77	-19,114.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92345Y106	201811155004040 TC...	133.000	VERISK ANALYTICS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	121.485714	16,158.93	-16,158.93	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		92345Y106	201812265002370 323..	12.000	VERISK PHARMICS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	106.010000	1,272.21	-1,272.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92532F100	201811155003230 TC..	207.000	VERTEX PHARMACEUTICALS INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	165.989516	34,361.90	-34,361.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92532F100	201812265001770 323..	21.000	VERTEX PHARMACEUTICALS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	156.500000	3,286.66	-3,286.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92553P201	201811155002460 TC..	286.000	VIACOM INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	31.970804	9,146.51	-9,146.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92553P201	201812265001410 323..	29.000	VIACOM INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	25.680000	744.94	-744.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92826C839	201811155000750 TC..	1,434.000	VISA INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	140.102503	200,921.33	-200,921.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		929042109	201811155003910 TC..	140.000	VORNADO REALTY TRUST 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	71.311071	9,984.95	-9,984.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		929042109	201812265002120 323..	15.000	VORNADO REALTY TRUST	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	62.320000	934.91	-934.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		929160109	201811155004460 TC..	106.000	VULCAN MATERIALS CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	106.325000	11,271.51	-11,271.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		929160109	201812265002750 323..	7.000	VULCAN MATERIALS CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	93.300000	653.15	-653.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92939U106	201811155002730 TC..	255.000	WEC ENERGY GROUP INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	70.306901	17,930.81	-17,930.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92939U106	201812265001570 323..	26.000	WEC ENERGY GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	71.440000	1,857.64	-1,857.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		931142103	201811155000870 TC..	1,159.000	WALMART INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	101.885496	118,096.88	-118,096.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		931427108	201811155001300 TC..	680.000	WALGREENS BOOTS ALLIANCE INC 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	81.821897	55,645.69	-55,645.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		94106L109	201811155002270 TC..	318.000	WASTE MANAGEMENT INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	91.228490	29,013.84	-29,013.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		941848103	201811155005150 TC..	62.000	WATERS CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	196.881451	12,207.27	-12,207.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		94946T106	201811155005310 TC..	40.000	WELLCARE HEALTH PLANS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	252.490000	10,100.00	-10,100.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		94946T106	201812265002660 323..	5.000	WELLCARE HEALTH PLANS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	226.460000	1,132.34	-1,132.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		949746101	201811155000570 TC..	3,498.000	WELLS FARGO & CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	52.301300	182,984.93	-182,984.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		95040Q104	201811155002350 TC..	300.000	WELLTOWER INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	70.289500	21,089.85	-21,089.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		95040Q104	201812265000550 323..	103.000	WELLTOWER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	70.410000	7,253.00	-7,253.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		958102105	201811155002910 TC..	235.000	WESTERN DIGITAL CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.299702	10,647.78	-10,647.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		959802109	201811155002020 TC..	361.000	WESTERN UNION CO/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	18.895013	6,824.71	-6,824.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		96145D105	201811155003240 TC..	206.000	WESTROCK CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	45.707378	9,417.78	-9,417.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		962166104	201811155001410 TC..	612.000	WEYERHAEUSER CO 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	26.856895	16,442.54	-16,442.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		963320106	201811155005210 TC..	52.000	WHIRLPOOL CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	115.125000	5,987.02	-5,987.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		969457100	201811155001000 TC..	976.000	WILLIAMS COS INC/THE 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	24.744303	24,160.20	-24,160.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		969457100	201812265000490 323..	124.000	WILLIAMS COS INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	21.780000	2,701.65	-2,701.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		983134107	201811155004930 TC..	79.000	WYNN RESORTS LTD 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	104.263291	8,237.59	-8,237.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		983134107	201812265002600 323..	10.000	WYNN RESORTS LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	93.410000	934.18	-934.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		983898100	201811155001820 TC..	410.000	XCEL ENERGY INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	51.342292	21,054.44	-21,054.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		983898100	201812265000390 323..	141.000	XCEL ENERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	50.900000	7,177.96	-7,177.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		983919101	201811155003270 TC..	204.000	XILINX INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	84.290000	17,197.20	-17,197.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		983919101	201812265001690 323..	23.000	XILINX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	81.510000	1,874.90	-1,874.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		984121608	201811155003550 TC..	179.000	XEROX CORP 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	27.158491	4,863.16	-4,863.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		98419M100	201811155003830 TC..	145.000	XYLEM INC/NY 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	68.410000	9,920.90	-9,920.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		98419M100	201812265002050 323..	17.000	XYLEM INC/NY	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	63.440000	1,078.61	-1,078.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		988498101	201811155002720 TC..	256.000	YUM! BRANDS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	89.685000	22,961.92	-22,961.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		98956P102	201811155003680 TC..	164.000	ZIMMER BIOMET HOLDINGS INC 3211250..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	113.073597	18,545.71	-18,545.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		98956P102	201812265001510 323..	27.000	ZIMMER BIOMET HOLDINGS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	99.380000	2,633.46	-2,633.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		989701107	201811155003740 TC..	157.000	ZIONS BANCORP NA 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	48.031592	7,542.53	-7,542.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		98978V103	201811155001910 TC..	388.000	ZOETIS INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	93.055103	36,109.26	-36,109.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		98978V103	201812265002290 323..	14.000	ZOETIS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	81.680000	1,143.63	-1,143.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G0176J109	201811155004940 TC..	76.000	ALLEGION PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	87.299736	6,635.54	-6,635.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G0176J109	201812265002620 323..	9.000	ALLEGION PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	78.540000	706.93	-706.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G0177J108	201811155002640 TC..	258.000	ALLERGAN PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	158.720000	40,952.34	-40,952.34	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		G0408V102	20181115S003370 TC..	196.000	AON PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	162.427193	31,837.69	-31,837.69	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G1151C101	20181115S001570 TC..	517.000	ACCENTURE PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	161.227001	83,359.53	-83,359.53	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G29183103	20181115S002090 TC..	350.000	EATON CORP PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	72.720514	25,455.68	-25,455.68	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G29183103	20181226S001130 323..	38.000	EATON CORP PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	66.370000	2,522.35	-2,522.35	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G3223R108	20181115S005400 TC..	33.000	EVEREST RE GROUP LTD 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	212.128484	7,000.57	-7,000.57	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G47567105	20181115S002420 TC..	288.000	IHS MARKIT LTD 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	51.048194	14,704.76	-14,704.76	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G47567105	20181226S000690 323..	68.000	IHS MARKIT LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	46.390000	3,155.03	-3,155.03	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G47791101	20181115S003330 TC..	198.000	INGERSOLL-RAND PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	102.399393	20,277.06	-20,277.06	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G47791101	20181226S001450 323..	27.000	INGERSOLL-RAND PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.960000	2,402.12	-2,402.12	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G491BT108	20181115S002190 TC..	331.000	INVESCO LTD 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	19.664501	6,512.26	-6,512.26	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G491BT108	20181226S001010 323..	45.000	INVESCO LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	16.000000	720.34	-720.34	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G51502105	20181115S001210 TC..	746.000	JOHNSON CONTROLS INTERNATIONAL 32..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	33.515000	25,009.65	-25,009.65	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G51502105	20181226S000770 323..	61.000	JOHNSON CONTROLS INTERNATIONAL	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	29.470000	1,798.13	-1,798.13	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G5494J103	20181115S000420 TC..	5,415.000	LINDE PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	154.227900	835,198.23	-835,198.23	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G5494J103	20181226S000840 323..	53.000	LINDE PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	153.110000	8,115.23	-8,115.23	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G5960L103	20181115S000930 TC..	1,090.000	MEDTRONIC PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	92.429798	100,759.38	-100,759.38	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G60754101	20181115S004210 TC..	120.000	MICHAEL KORS HOLDINGS LTD 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	48.235000	5,789.40	-5,789.40	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G60754101	20181226S001340 323..	31.000	MICHAEL KORS HOLDINGS LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	36.410000	1,128.94	-1,128.94	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G6095L109	20181115S003140 TC..	214.000	APTIV PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	75.452616	16,149.00	-16,149.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G6518L108	20181115S002430 TC..	288.000	NIELSEN HOLDINGS PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	25.963506	7,480.37	-7,480.37	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G6518L108	20181226S002820 323..	5.000	NIELSEN HOLDINGS PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	22.990000	114.99	-114.99	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G66721104	20181115S003690 TC..	164.000	NORWEGIAN CRUISE LINE HOLDINGS 321..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	50.053597	8,210.43	-8,210.43	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G66721104	20181226S000260 323..	338.000	NORWEGIAN CRUISE LINE HOLDINGS	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	40.790000	13,789.56	-13,789.56	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G7945M107	20181115S003180 TC..	211.000	SEAGATE TECHNOLOGY PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	42.858815	9,045.32	-9,045.32	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G7945M107	20181226S002880 323..	4.000	SEAGATE TECHNOLOGY PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	36.360000	145.47	-145.47	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G7500T104	20181115S004080 TC..	131.000	PENTAIR PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	42.030000	5,507.24	-5,507.24	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G87110105	20181115S002120 TC..	345.000	TECHNIPFMC PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	24.034202	8,295.25	-8,295.25	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G87110105	20181226S003020 323..	1.000	TECHNIPFMC PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	19.170000	19.18	-19.18	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G96629103	20181115S004480 TC..	106.000	WILLIS TOWERS WATSON PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	160.315000	16,994.45	-16,994.45	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G97822103	20181115S004530 TC..	102.000	PERRIGO CO PLC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	63.620000	6,490.26	-6,490.26	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		H1467J104	20181115S001990 TC..	374.000	CHUBB LTD 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	127.317112	47,620.34	-47,620.34	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		H2906T109	20181115S004630 TC..	98.000	GARMIN LTD 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	64.667448	6,338.39	-6,338.39	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		H2906T109	20181226S002560 323..	10.000	GARMIN LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	61.330000	613.38	-613.38	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		H84989104	20181115S002500 TC..	282.000	TE CONNECTIVITY LTD 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	76.502517	21,576.53	-21,576.53	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		NS3745100	20181115S002650 TC..	258.000	LYONDELLBASELL INDUSTRIES NV 32112..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	92.223914	23,796.35	-23,796.35	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		NS9465109	20181115S001780 TC..	416.000	MYLAN NV 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	34.152500	14,211.60	-14,211.60	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		NS9465109	20181226S000960 323..	45.000	MYLAN NV	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	26.460000	1,191.04	-1,191.04	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		V7780T103	20181115S003940 TC..	138.000	ROYAL CARIBBEAN CRUISES LTD 321125..	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	106.830507	14,743.99	-14,743.99	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		V7780T103	20181226S002150 323..	15.000	ROYAL CARIBBEAN CRUISES LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	92.520000	1,387.91	-1,387.91	0.00	
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							15,602,038.57	15,602,038.57	0.00	
U.S. DOLLAR						0.000								15,602,038.57	15,602,038.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		99VVARL80	20181116A005240	0.000	TRANSFER FROM KR3F9001002 KRS INS L..		11/16/2018	11/16/2018		0.000000	19,950,000.00	19,950,000.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181119S000280 NR..	0.000	TRANSFER FROM 956931		11/16/2018	11/16/2018		0.000000	19,950,000.00	19,950,000.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CDC		NA9123459	20181119S000280 NR..	0.000			11/16/2018	11/16/2018		0.000000	-19,950,000.00	-19,950,000.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20181001S000350 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS INT..		10/1/2018	10/1/2018		0.000000	-241,898.69	-241,898.69	0.00	



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	CW		99VVARL80	201810095000120 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		10/9/2018	10/9/2018		0.000000	-129,370.13	-129,370.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201810155000300 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		10/15/2018	10/15/2018		0.000000	-122,493.83	-122,493.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201810155000370 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		10/15/2018	10/15/2018		0.000000	-5,863.99	-5,863.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201810165000050 NR_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		10/16/2018	10/16/2018		0.000000	-220,000.00	-220,000.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201810225000110 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		10/22/2018	10/22/2018		0.000000	-96,823.40	-96,823.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201810295000100 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		10/29/2018	10/29/2018		0.000000	-82,527.96	-82,527.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201811055000110 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		11/5/2018	11/5/2018		0.000000	-238,132.13	-238,132.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201811095000160 NR_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		11/9/2018	11/9/2018		0.000000	-400,000.00	-400,000.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201811135000260 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		11/13/2018	11/13/2018		0.000000	-42,046.58	-42,046.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201811195000160 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		11/19/2018	11/19/2018		0.000000	-220,647.97	-220,647.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201811195000170 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		11/19/2018	11/19/2018		0.000000	-2,911.18	-2,911.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201811265000090 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		11/26/2018	11/26/2018		0.000000	-82,068.26	-82,068.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201812035000300 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		12/3/2018	12/3/2018		0.000000	-42,473.90	-42,473.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201812105000250 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		12/10/2018	12/10/2018		0.000000	-293,472.50	-293,472.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201812175000310 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		12/17/2018	12/17/2018		0.000000	-514,293.32	-514,293.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201812175000320 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		12/17/2018	12/17/2018		0.000000	-2,385.50	-2,385.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201812205000130 NR_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		12/20/2018	12/20/2018		0.000000	-1,325,000.00	-1,325,000.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201812245000060 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		12/24/2018	12/24/2018		0.000000	-140,618.02	-140,618.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	201812315000370 CPZ_	0.000	TRANSFER TO KR3F9001002 KRS INS INT_		12/31/2018	12/31/2018		0.000000	-156,094.74	-156,094.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20181015A000410	0.000	BNYM SL REBATES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-14,440.73	-14,440.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20181119A000270	0.000	BNYM SL REBATES OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-19,151.62	-19,151.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20181119A000320	0.000	BNYM SL REBATES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-14,645.77	-14,645.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20181217A000420	0.000	BNYM SL REBATES NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-14,605.17	-14,605.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20181015A000400	0.000	BNYM SL BANK FEES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-497.70	-497.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20181119A000260	0.000	BNYM SL BANK FEE OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-512.19	-512.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20181119A000310	0.000	BNYM SL BANK FEES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-1,033.29	-1,033.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20181217A000410	0.000	BNYM SL BANK FEE NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-419.39	-419.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CDC		NA9123459	201809145000380 GL_	0.000			9/14/2018	9/14/2018		0.000000	-2,829.38	-2,829.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181015A000390	0.000	BNYM SL GROSS EARN AUGUST 2018		9/14/2018	9/14/2018		0.000000	17,767.81	17,767.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201810155000290 GL_	0.000	CREDIT - SEC LENDING EARNINGS FOR S_		10/15/2018	10/15/2018		0.000000	5,863.99	5,863.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201810155000290 GL_	0.000			10/15/2018	10/15/2018		0.000000	-5,863.99	-5,863.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201811155000530 GL_	0.000	CREDIT - SEC LENDING EARNINGS FOR O_		11/15/2018	11/15/2018		0.000000	2,911.18	2,911.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CDC		NA9123459	201811155000530 GL_	0.000			11/15/2018	11/15/2018		0.000000	-2,911.18	-2,911.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181119A000250	0.000	BNYM SL GROSS EARN OCTOBER 2018		11/15/2018	11/15/2018		0.000000	22,574.99	22,574.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181119A000300	0.000	BNYM SL GROSS EARN SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	21,543.05	21,543.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201812145000380 GL_	0.000	CREDIT - SEC LENDING EARNINGS FOR N_		12/14/2018	12/14/2018		0.000000	2,385.50	2,385.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CDC		NA9123459	201812145000380 GL_	0.000			12/14/2018	12/14/2018		0.000000	-2,385.50	-2,385.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20181217A000400	0.000	BNYM SL GROSS EARN NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	17,410.06	17,410.06	0.00
SALES						3,955,002.470							-5,994,102.18	6,564,858.09	570,755.91



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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						3,955,002.470							-5,994,102.18	6,564,858.09	570,755.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181001S000380	-161,889.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/1/2018	10/1/2018	10/1/2018	1.000000	-161,889.66	161,889.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181009S000130	-121,449.530	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/9/2018	10/9/2018	10/9/2018	1.000000	-121,449.53	121,449.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181015S0000420	-47,651.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/15/2018	10/15/2018	10/15/2018	1.000000	-47,651.66	47,651.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181016S0000080	-217,454.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/16/2018	10/16/2018	10/16/2018	1.000000	-217,454.40	217,454.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181029S0000340	-81,255.710	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/29/2018	10/29/2018	10/29/2018	1.000000	-81,255.71	81,255.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181105S0000120	-95,413.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/5/2018	11/5/2018	11/5/2018	1.000000	-95,413.30	95,413.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181109S0000170	-378,314.430	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/9/2018	11/9/2018	11/9/2018	1.000000	-378,314.43	378,314.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181113S0000290	-36,793.420	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/13/2018	11/13/2018	11/13/2018	1.000000	-36,793.42	36,793.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181116S0005250	-626,755.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/16/2018	11/16/2018	11/16/2018	1.000000	-626,755.87	626,755.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181126S0000100	-81,581.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/26/2018	11/26/2018	11/26/2018	1.000000	-81,581.12	81,581.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181210S0000260	-92,143.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/10/2018	12/10/2018	12/10/2018	1.000000	-92,143.34	92,143.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181217S0000430	-440,663.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/17/2018	12/17/2018	12/17/2018	1.000000	-440,663.01	440,663.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181220S0000150	-1,280,707.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/20/2018	12/20/2018	12/20/2018	1.000000	-1,280,707.07	1,280,707.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181224S0000070	-140,618.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/24/2018	12/24/2018	12/24/2018	1.000000	-140,618.02	140,618.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		99605519	20181231S0000380	-94,209.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/31/2018	12/31/2018	12/31/2018	1.000000	-94,209.93	94,209.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		001055102	20181226S0003750 323..	-64.000	AFAC INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	43.230000	-1,670.76	2,766.20	1,195.42
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00287Y109	20181226S0003690 323..	-72.000	ABBVIE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	84.920000	-2,882.20	6,113.62	3,231.42
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00751Y106	20181226S0004340 323..	-17.000	ADVANCE AUTO PARTS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	151.410000	-2,532.52	2,573.80	-258.72
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		008252108	20181226S0004470 323..	-10.000	AFFILIATED MANAGERS GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	92.420000	-1,848.58	924.10	-924.48
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		00971T101	20181226S0003530 323..	-117.000	AKAMAI TECHNOLOGIES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	59.800000	-4,692.10	6,995.62	2,303.52
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		012653101	20181226S0004000 323..	-35.000	ALBEMARLE CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	74.840000	-2,907.13	2,619.10	-288.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		018581108	20181226S0004750 323..	-4.000	ALLIANCE DATA SYSTEMS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	149.060000	-1,016.22	596.20	-420.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		020002101	20181226S0004680 323..	-7.000	ALLSTATE CORP/THE	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	79.850000	-345.60	558.89	212.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		025816109	20181226S0003820 323..	-51.000	AMERICAN EXPRESS CO	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	91.330000	-2,492.95	4,657.38	2,164.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		026874784	20181226S0004880 323..	-1.000	AMERICAN INTERNATIONAL GROUP I	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	37.400000	-167.57	37.38	-130.19
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03073E105	20181226S0003830 323..	-52.000	AMERISOURCEBERGEN CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	71.980000	-2,814.46	3,742.52	928.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03076C106	20181226S0003950 323..	-37.000	AMERIPRISE FINANCIAL INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	100.310000	-2,523.61	3,711.14	1,187.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		031162100	20181226S0003440 323..	-144.000	AMGEN INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	180.210000	-13,532.44	25,948.82	12,416.38
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		032511107	20181226S0003560 323..	-111.000	ANADARKO PETROLEUM CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	42.950000	-5,386.71	4,766.55	-620.16
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03662Q103	20181226S0004650 323..	-7.000	ANSYS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	140.190000	-868.00	981.26	113.26
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		036752105	20181226S0004740 323..	-4.000	ANTHEM INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	251.960000	-365.54	1,007.79	642.25
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		037411105	20181226S0004150 323..	-26.000	APACHE CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	26.550000	-1,190.07	690.09	-499.98
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		03748R101	20181226S0004230 323..	-20.000	APARTMENT INVESTMENT & MANAGEM	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	44.380000	-637.84	887.43	249.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		037833100	20181226S0003110 323..	-1,204.000	APPLE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	150.730000	-69,387.12	181,467.53	112,080.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		04621X108	20181226S0004600 323..	-9.000	ASSURANT INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	85.290000	-481.85	767.53	285.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		053332102	20181226S0004200 323..	-22.000	AUTOZONE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	826.040000	-9,024.65	18,172.47	9,147.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		053611109	20181226S0004690 323..	-7.000	AVERY DENNISON CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	85.950000	-372.75	601.59	228.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		054937107	20181226S0004480 323..	-11.000	BB&T CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	42.380000	-330.99	466.09	135.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		056498106	20181226S0003770 323..	-65.000	BALL CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	43.620000	-1,618.22	2,834.77	1,216.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		060505104	20181226S0003060 323..	-2,422.000	BANK OF AMERICA CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	23.370000	-45,538.89	56,583.23	11,044.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		064058100	20181226S0003490 323..	-126.000	BANK OF NEW YORK MELLON CORP/T	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	44.640000	-4,235.31	5,623.61	1,388.30



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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		086516101	201812265003400 323..	-157.000	BEST BUY CO INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	48.860000	-5,169.35	7,669.74	2,500.39
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		09247X101	201812265004320 323..	-18.000	BLACKROCK INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	369.160000	-4,842.69	6,644.65	1,801.96
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		097023105	201812265003650 323..	-77.000	BOEING CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	304.550000	-7,030.92	23,449.46	16,418.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		09857L108	201812265004290 323..	-19.000	BOOKING HOLDINGS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	1,633.390000	-12,829.78	31,033.86	18,204.08
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		10922N103	201812265004410 323..	-13.000	BRIGHTHOUSE FINANCIAL INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	29.700000	-560.32	385.99	-174.33
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		11135F101	201812265003240 323..	-325.000	BROADCOM INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	244.910000	-40,522.32	79,592.27	39,069.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		115637209	201812265009710 323..	-31.000	BROWN-FORMAN CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.980000	-857.84	1,425.13	567.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		124857202	201812265004630 323..	-8.000	CBS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	43.360000	-289.39	346.81	57.42
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		125269100	201812265004040 323..	-34.000	CF INDUSTRIES HOLDINGS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.030000	-1,166.18	1,394.74	228.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		12541W209	201812265004540 323..	-9.000	CH ROBINSON WORLDWIDE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	80.870000	-532.90	727.75	194.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		126408103	201812265003330 323..	-202.000	CSX CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	60.700000	-4,094.54	12,259.72	8,165.18
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		12673P105	201811055000140 PSS..	-5,524.000	CA INC C/DECU/ US12673P1057 1520675		11/5/2018	11/5/2018	11/5/2018	44.500000	-153,651.26	263,618.00	109,966.74
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		127097103	201812265003380 323..	-161.000	CABOT OIL & GAS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	22.810000	-3,023.76	3,671.15	647.39
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		14040H105	201812265003610 323..	-54.000	CAPITAL ONE FINANCIAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	72.390000	-3,221.68	3,908.59	686.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		14149Y108	201812265003350 323..	-190.000	CARDINAL HEALTH INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	44.440000	-10,283.52	8,442.06	-1,841.46
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		143130102	201812265009740 323..	-24.000	CARMAX INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	58.960000	-697.19	1,414.84	717.65
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		143658300	201812265009820 323..	-23.000	CARNIVAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	47.860000	-892.96	1,100.59	207.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		149123101	201812265004030 323..	-33.000	CATERPILLAR INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	120.070000	-2,281.37	3,962.00	1,680.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		151020104	201812265004190 323..	-22.000	CELGENE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	60.920000	-1,261.68	1,340.05	78.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		16119P108	201812265004080 323..	-30.000	CHARTER COMMUNICATIONS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	283.930000	-8,080.62	8,517.55	436.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		17275R102	201812265003130 323..	-1,108.000	CISCO SYSTEMS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.850000	-22,639.43	46,360.88	23,721.45
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		172967424	201812265003100 323..	-1,262.000	CITIGROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	50.240000	-88,630.43	63,392.58	-25,237.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		174610105	201812265003250 323..	-119.000	CITIZENS FINANCIAL GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.520000	-2,605.84	3,392.94	787.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		177376100	201812265004710 323..	-6.000	CITRIX SYSTEMS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	100.760000	-292.14	604.50	312.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		20030N101	201812265003270 323..	-258.000	COMCAST CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	33.750000	-4,813.65	8,705.44	3,891.79
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		200340107	201811155005500 TC..	-53.000	COMERICA INC 32112502 2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	80.890000	-2,400.42	4,286.58	1,886.16
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		20825C104	201812265003540 323..	-118.000	CONOCOPHILLIPS	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	58.800000	-4,989.00	7,055.41	2,066.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		21036P108	201812265004260 323..	-20.000	CONSTELLATION BRANDS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	162.180000	-1,553.97	3,243.40	1,689.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		219350105	201812265003510 323..	-123.000	CORNING INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.780000	-2,161.86	3,538.97	1,377.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		231021106	201812265003960 323..	-37.000	CUMMINS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	128.220000	-2,712.11	4,743.79	2,031.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		23918K108	201812265004780 323..	-3.000	DAVITA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	49.820000	-161.99	149.43	-12.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		247361702	201812265003850 323..	-51.000	DELTA AIR LINES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	49.450000	-1,600.35	2,521.53	921.18
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		25179M103	201812265003160 323..	-761.000	DEVON ENERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	21.910000	-25,146.85	16,667.58	-8,479.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		254709108	201812265003590 323..	-103.000	DISCOVER FINANCIAL SERVICES	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	56.400000	-3,206.28	5,808.35	2,602.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		256677105	201812265004090 323..	-30.000	DOLLAR GENERAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	99.740000	-1,864.78	2,991.93	1,127.15
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		260003108	201812265004360 323..	-14.000	DOVER CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	68.990000	-544.93	965.73	420.80
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		26078J100	201812265003730 323..	-66.000	DOWDUPONT INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	50.590000	-2,630.89	3,338.39	707.50
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		26884A109	201811155005460 TC..	-4,987.000	EQT CORP 32112502 2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	17.077700	-145,227.24	85,115.51	-60,111.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		269246401	201812265003630 323..	-86.000	E*TRADE FINANCIAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.740000	-1,732.11	3,588.94	1,856.83
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		27743Z100	201812265004430 323..	-13.000	EASTMAN CHEMICAL CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	69.160000	-621.66	998.96	277.30
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		27864Z103	201812265003210 323..	-419.000	EBAY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	26.580000	-6,981.16	11,133.73	4,152.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		285512109	201812265004130 323..	-28.000	ELECTRONIC ARTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	76.570000	-1,105.77	2,143.72	1,037.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		29414D100	201810155000440 PSS..	-2,288.000	ENVISION HEALTHCARE CORP C/DECU/		10/11/2018	10/11/2018	10/15/2018	46.000000	-147,535.47	105,248.00	-42,287.47
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		294600101	201811155005470 TC..	-3,989.000	EQUITRANS MIDSTREAM CORP 32112502 2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	21.942399	-120,855.16	87,487.20	-33,367.96
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		30034W106	201812265003450 323..	-140.000	EVERGY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	58.280000	-7,367.86	8,158.04	790.18
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		302130109	201812265004270 323..	-20.000	EXPEDITORS INTERNATIONAL OF WA	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	64.760000	-673.39	1,295.03	621.64



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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	201812265003410 323..	-156.000	FIFTH THIRD BANCORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	22.730000	-2,397.89	3,544.66	1,146.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		337736108	201812265003600 323..	-94.000	FISERV INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	70.920000	-2,283.13	6,665.68	4,382.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		344849104	201812265004100 323..	-30.000	FOOT LOCKER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	48.760000	-1,841.07	1,462.55	-378.52
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		34959J108	201812265003280 323..	-245.000	FORTIVE CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	65.500000	-7,554.53	16,045.45	8,490.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		34954C106	201812265004620 323..	-8.000	FORTUNE BRANDS HOME & SECURITY	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	37.130000	-800.04	296.97	-203.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		354613101	201812265009650 323..	-134.000	FRANKLIN RESOURCES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.400000	-4,614.74	3,804.54	-810.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		364760108	201812265009670 323..	-49.000	GAP INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	24.600000	-1,140.74	1,205.01	64.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		366505105	201811155005490 TC..	-1,402.000	GARRETT MOTION INC 32112502.2	UBS SECU..	11/14/2018	11/14/2018	11/16/2018	13.511398	-8,957.99	18,928.71	9,970.72
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		38141G104	201812265003670 323..	-73.000	GOLDMAN SACHS GROUP INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	160.050000	-9,559.68	11,682.94	2,123.26
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		382550101	201812265003780 323..	-59.000	GOODYEAR TIRE & RUBBER CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	19.870000	-1,135.11	1,171.87	36.76
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		40412C101	201812265004700 323..	-6.000	HCA HEALTHCARE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	120.080000	-452.79	720.42	267.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		406216101	201812265004800 323..	-2.000	HALLIBURTON CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	25.850000	-56.01	51.67	-4.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		412822108	201812265009660 323..	-60.000	HARLEY-DAVIDSON INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	32.230000	-2,810.14	1,933.32	-876.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		42809H107	201812265003980 323..	-36.000	HESS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.490000	-1,861.08	1,493.35	-167.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		42824C109	201812265003150 323..	-839.000	HEWLETT PACKARD ENTERPRISE CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	12.610000	-8,045.08	10,573.36	4,528.28
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		43300A203	201812265004660 323..	-7.000	HILTON WORLDWIDE HOLDINGS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	66.470000	-497.49	465.23	-32.26
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		436106108	201812265003920 323..	-39.000	HOLLYFRONTIER CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	49.360000	-2,803.32	1,924.72	-878.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		436440101	201812265009700 323..	-31.000	HOLOGIC INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	38.410000	-1,174.16	1,190.46	16.30
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		437976102	201812265003340 323..	-193.000	HOME DEPOT INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	160.480000	-13,429.76	30,970.78	17,541.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		446150104	201812265009630 323..	-752.000	HUNTINGTON BANCSHARES INC/OH	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	11.590000	-6,495.78	8,709.92	2,214.14
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		446413106	201812265004760 323..	-3.000	HUNTINGTON INGALLS INDUSTRIES	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	179.560000	-782.43	538.65	-243.78
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		44980X109	201812265009790 323..	-1.000	IPG PHOTONICS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	107.710000	-243.94	107.69	-136.25
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		452308109	201812265003930 323..	-39.000	ILLINOIS TOOL WORKS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	124.040000	-2,430.84	4,837.20	2,406.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		458140100	201812265003190 323..	-543.000	INTEL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	44.840000	-13,706.33	24,343.73	10,637.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		45866F104	201812265004120 323..	-28.000	INTERCONTINENTAL EXCHANGE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	72.820000	-1,107.90	2,038.72	930.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		459200101	201812265004820 323..	-2.000	INTERNATIONAL BUSINESS MACHINE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	110.940000	-246.26	221.85	-24.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		460146103	201812265003900 323..	-42.000	INTERNATIONAL PAPER CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	39.120000	-1,641.36	1,642.69	1.33
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		46256C105	201812265003790 323..	-58.000	IQVIA HOLDINGS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	108.220000	-5,813.46	6,276.23	462.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		46625H100	201812265003200 323..	-420.000	JPMORGAN CHASE & CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	94.170000	-20,041.14	39,547.73	19,506.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		47233W109	201812265003420 323..	-152.000	JEFFERIES FINANCIAL GROUP INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	16.790000	-3,568.17	2,550.90	-1,017.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		482480100	201812265003860 323..	-47.000	KLA-TENCOR CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	85.670000	-2,724.63	4,026.08	1,301.45
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		493267108	201812265003290 323..	-258.000	KEYCORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	14.300000	-3,417.11	3,687.41	270.30
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		500255104	201812265009760 323..	-18.000	KOHL'S CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	59.400000	-926.95	1,069.04	142.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		50540R409	201812265004460 323..	-11.000	LABORATORY CORP OF AMERICA HOL	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	124.120000	-1,194.41	1,365.22	170.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		512807108	201812265004020 323..	-34.000	LAM RESEARCH CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	127.160000	-2,014.69	4,323.12	2,308.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		518439104	201812265003740 323..	-65.000	ESTEE LAUDER COS INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	125.820000	-4,508.06	8,177.70	3,669.64
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		532457108	201812265003370 323..	-178.000	ELI LILLY & CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	109.420000	-11,434.87	19,475.16	8,040.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		534187109	201812265009680 323..	-43.000	LINCOLN NATIONAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	49.340000	-1,464.83	2,121.27	656.44
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		540424108	201812265004640 323..	-8.000	LOEWS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	43.870000	-320.27	350.89	30.62
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		548661107	201812265003610 323..	-91.000	LOWE'S COS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	87.640000	-3,789.85	7,974.45	4,184.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		55261F104	201812265003800 323..	-56.000	M&T BANK CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	138.720000	-5,792.77	7,767.79	1,975.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		552953101	201812265003390 323..	-158.000	MGM RESORTS INTERNATIONAL	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	22.380000	-5,072.14	3,534.80	-1,537.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		55354G100	201812265004610 323..	-9.000	MSCI INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	137.290000	-1,434.79	1,235.52	-199.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		565849106	201812265003220 323..	-381.000	MARATHON OIL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	13.450000	-5,368.11	5,121.52	-246.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		571903202	201812265003700 323..	-72.000	MARRIOTT INTERNATIONAL INC/MD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	102.880000	-3,872.78	7,406.72	3,533.94
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		573284106	201812265009610 323..	-1.000	MARTIN MARIETTA MATERIALS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	165.290000	-140.70	165.27	24.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		574599106	201812265004400 323..	-13.000	MASCO CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	28.500000	-247.41	370.39	122.98



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		580135101	201812265004060 323..	-32.000	MCDONALD'S CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	174.150000	-2,395.29	5,572.48	3,177.19
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		58155Q103	201812265003710 323..	-70.000	MCKESSON CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	108.340000	-8,957.27	7,583.17	625.90
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		58933Y105	201812265003140 323..	-947.000	MERCK & CO INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	72.900000	-43,968.98	69,028.30	25,059.32
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		59156R108	201812265003660 323..	-75.000	METLIFE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	38.630000	-2,526.76	2,896.65	369.89
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		592688105	201812265004830 323..	-2.000	METTLER-TOLEDO INTERNATIONAL I	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	545.330000	-819.06	1,090.62	271.56
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		595112103	201812265003180 323..	-689.000	MICRON TECHNOLOGY INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	30.320000	-12,113.33	20,885.03	8,771.70
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		608190104	201812265004840 323..	-1.000	MOHAWK INDUSTRIES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	113.210000	-158.34	113.19	-45.15
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		609207105	201812265003460 323..	-129.000	MONDELEZ INTERNATIONAL INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	40.680000	-3,216.96	5,246.68	2,029.72
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		617464448	201812265003260 323..	-259.000	MORGAN STANLEY	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	37.680000	-7,593.77	9,757.05	2,163.28
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		629377508	201812265003300 323..	-242.000	NRG ENERGY INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	37.210000	-5,099.92	9,002.88	3,902.96
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		64110D104	201812265003500 323..	-125.000	NETAPP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	56.750000	-5,223.05	7,092.71	1,869.66
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		651229106	201812265003720 323..	-67.000	NEWELL BRANDS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	18.860000	-2,293.72	1,263.10	-830.62
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		654106103	201812265003910 323..	-40.000	NIKE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	72.370000	-1,234.73	2,894.46	1,659.73
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		655044105	201812265004140 323..	-25.000	NOBLE ENERGY INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	18.170000	-900.36	454.05	-446.31
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		655664100	201812265009770 323..	-7.000	NORDSTROM INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	44.320000	-343.74	310.18	-33.56
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		655844108	201812265003470 323..	-129.000	NORFOLK SOUTHERN CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	144.380000	-8,237.83	18,623.80	10,385.97
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		665859104	201812265004300 323..	-19.000	NORTHERN TRUST CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	79.390000	-1,108.27	1,508.25	399.98
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		670346105	201812265004240 323..	-21.000	NUCOR CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	51.930000	-890.52	1,090.35	199.83
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		67103H107	201812265004810 323..	-2.000	O'REILLY AUTOMOTIVE INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	330.570000	-282.63	661.11	408.48
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		674599105	201812265003480 323..	-128.000	OCCIDENTAL PETROLEUM CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	59.980000	-6,439.88	7,676.38	1,236.50
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		68389X105	201812265003050 323..	-2,466.000	ORACLE CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	44.000000	-68,978.26	108,484.08	39,505.82
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		693475105	201812265004330 323..	-18.000	PNC FINANCIAL SERVICES GROUP I	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	111.490000	-1,226.03	2,006.65	780.62
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		693506107	201812265004210 323..	-22.000	PPG INDUSTRIES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	96.320000	-1,294.85	2,118.84	823.99
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		693656100	201812265004420 323..	-13.000	PVH CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	88.720000	-1,416.82	1,153.24	-263.58
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		70450Y103	201812265004720 323..	-6.000	PAYPAL HOLDINGS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	78.140000	-178.89	468.78	289.89
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		717061103	201812265003120 323..	-1,123.000	PFIZER INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	41.930000	-31,114.53	47,078.35	15,963.82
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		718646104	201812265004220 323..	-21.000	PHILLIPS 66	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	82.380000	-1,024.27	1,729.79	705.52
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		741447108	201812265004110 323..	-30.000	T ROWE PRICE GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	86.780000	-1,950.67	2,603.13	652.46
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		74251V102	201812265004550 323..	-9.000	PRINCIPAL FINANCIAL GROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	41.600000	-307.61	374.32	66.71
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		744320102	201812265003880 323..	-45.000	PRUDENTIAL FINANCIAL INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	78.450000	-2,936.87	3,529.86	592.99
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		745867101	201812265009690 323..	-36.000	PULTEGROUP INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	26.130000	-440.80	904.39	463.59
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		74736K101	201812265009780 323..	-4.000	QORVO INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	57.680000	-286.07	230.68	-55.39
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		747525103	201812265003040 323..	-3,725.000	QUALCOMM INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	54.850000	-169,074.19	204,285.65	35,211.46
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		74762E102	201812265003890 323..	-42.000	QUANTA SERVICES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	28.250000	-975.95	1,186.16	210.21
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		751212101	201812265004560 323..	-9.000	RALPH LAUREN CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	97.530000	-1,143.68	877.68	-266.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		754730109	201812265003990 323..	-35.000	RAYMOND JAMES FINANCIAL INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	70.410000	-2,749.70	2,464.05	-285.65
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		7591EP100	201812265003090 323..	-1,264.000	REGIONS FINANCIAL CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	12.860000	-15,965.06	16,245.34	280.28
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		76118Y104	201811155005480 TC..	-2,337.000	RESIDEO TECHNOLOGIES INC 32112502.2	UBS SECU.	11/14/2018	11/14/2018	11/16/2018	21.669901	-24,927.82	50,618.53	25,690.71
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		770323103	201812265004570 323..	-9.000	ROBERT HALF INTERNATIONAL INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	54.040000	-331.60	486.28	154.68
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		773903109	201812265003940 323..	-39.000	ROCKWELL AUTOMATION INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	144.780000	-2,519.39	5,546.05	3,126.66
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		778296103	201812265004070 323..	-32.000	ROSS STORES INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	76.980000	-1,000.84	2,463.08	1,462.24
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		78410G104	201812265004250 323..	-20.000	SBA COMMUNICATIONS CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	161.790000	-3,032.05	3,235.60	203.55
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		78440X101	201812265004310 323..	-18.000	SL GREEN REALTY CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	80.480000	-2,212.26	1,448.48	-763.78
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		806407102	201812265009800 323..	-1.000	HENRY SCHEIN INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	75.960000	-73.58	75.94	2.36
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		81211K100	201812265009730 323..	-24.000	SEALED AIR CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	33.640000	-676.21	807.16	130.95
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		83088M102	201812265004390 323..	-13.000	SKYWORKS SOLUTIONS INC	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	64.490000	-1,109.86	838.25	-271.61
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		831865209	201812265004850 323..	-1.000	AO SMITH CORP	UBS SECU.	12/21/2018	12/21/2018	12/26/2018	41.990000	-57.88	41.97	-15.91



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		833034101	201812265004510 323..	-10.000	SNAP-ON INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	138.640000	-967.17	1,386.30	519.13
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		844741108	201812265009640 323..	-147.000	SOUTHWEST AIRLINES CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.950000	-2,944.15	6,753.46	3,809.31
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		854502101	201812265004170 323..	-26.000	STANLEY BLACK & DECKER INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	113.690000	-1,830.42	2,955.70	1,125.28
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		855244109	201812265003070 323..	-2,033.000	STARBUCKS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	61.390000	-59,860.60	124,788.99	64,928.39
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		856912108	201812265009620 323..	-1,677.000	STERICYCLE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	36.800000	-154,955.67	61,700.21	-93,256.46
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		867914103	201812265003360 323..	-188.000	SUNTRUST BANKS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	48.500000	-7,860.56	9,116.47	1,255.91
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		871658103	201812265003230 323..	-342.000	SYNCHRONY FINANCIAL	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	22.500000	-10,590.26	7,692.32	-2,897.94
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		872540109	201812265003320 323..	-224.000	T.J.X COS INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	41.930000	-5,122.26	9,390.51	4,268.25
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		87612E105	201812265003870 323..	-45.000	TARGET CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	61.130000	-2,608.99	2,750.47	141.48
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		882508104	201812265003430 323..	-149.000	TEXAS INSTRUMENTS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	90.410000	-5,787.69	13,469.79	7,682.10
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		883203101	201812265003620 323..	-87.000	TEXTRON INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.510000	-2,526.35	3,958.66	1,432.31
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		885797101	201812265003970 323..	-36.000	3M CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	183.750000	-3,661.23	6,614.64	3,053.41
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		891027104	201812265004440 323..	-12.000	TORCHMARK CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	72.530000	-420.69	870.25	449.56
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		89417E109	201812265004050 323..	-33.000	TRAVELERS COS INC/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	116.060000	-2,212.52	3,829.68	1,617.16
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		902973304	201812265003550 323..	-113.000	US BANCORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	44.610000	-3,547.88	5,040.01	1,492.13
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		903845303	201812265004770 323..	-3.000	ULTA BEAUTY INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	230.490000	-68.16	691.44	53.28
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		911363109	201812265004160 323..	-26.000	UNITED RENTALS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	99.510000	-2,655.32	2,587.02	-68.30
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		913903100	201812265004520 323..	-10.000	UNIVERSAL HEALTH SERVICES INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	114.520000	-1,150.65	1,145.10	-5.55
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		91913Y100	201812265004180 323..	-25.000	VALERO ENERGY CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	71.640000	-902.12	1,790.78	888.66
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		92220P105	201812265004870 323..	-1.000	VARIAN MEDICAL SYSTEMS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	107.480000	-64.97	107.46	42.49
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		92343E102	201812265004580 323..	-9.000	VERISIGN INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	142.440000	-680.63	1,281.87	601.24
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		92826C839	201812265003310 323..	-235.000	VISA INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	124.260000	-10,820.62	29,198.96	18,378.34
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		931142103	201812265003580 323..	-108.000	WALMART INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	87.130000	-6,878.98	9,409.10	2,530.12
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		931427108	201812265003170 323..	-713.000	WALGREENS BOOTS ALLIANCE INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	67.260000	-39,358.03	47,950.40	8,592.37
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		94106L109	201812265004500 323..	-10.000	WASTE MANAGEMENT INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.010000	-407.72	880.00	472.28
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		941848103	201812265009750 323..	-20.000	WATERS CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	176.560000	-2,159.33	3,531.00	1,371.67
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		949746101	201812265003080 323..	-1,575.000	WELLS FARGO & CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	45.120000	-63,162.89	71,051.26	7,888.37
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		958102105	201812265004370 323..	-14.000	WESTERN DIGITAL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	35.900000	-616.14	502.48	-113.66
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		959802109	201812265003840 323..	-50.000	WESTERN UNION CO/THE	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	16.830000	-934.43	841.10	-93.33
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		96145D105	201812265004530 323..	-10.000	WESTROCK CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	36.940000	-415.32	369.31	-46.01
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		962166104	201812265003570 323..	-104.000	WEYERHAEUSER CO	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	21.280000	-2,600.07	2,212.31	-387.76
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		963320106	201812265004590 323..	-10.000	WHIRLPOOL CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	104.930000	-879.90	1,049.20	169.30
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		984121608	201812265003250 323..	-270.000	XEROX CORP	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	19.330000	-5,668.74	5,217.00	-1,451.74
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		988498101	201812265003680 323..	-73.000	YUM! BRANDS INC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.140000	-3,422.49	6,433.58	3,011.09
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		989701107	201812265009720 323..	-27.000	ZIONS BANCORP NA	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	39.060000	-1,099.88	1,054.40	-45.48
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		G0177J108	201812265004380 323..	-14.000	ALLERGAN PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	131.460000	-3,084.14	1,840.30	-1,243.84
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		G0408V102	201812265004350 323..	-16.000	AON PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	141.250000	-1,090.41	2,259.65	1,169.44
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		G1151C101	201812265004450 323..	-12.000	ACCENTURE PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	137.200000	-957.45	1,646.28	688.83
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		G3223R108	201812265004860 323..	-1.000	EVEREST RE GROUP LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	213.270000	-253.40	213.25	-40.15
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		G596L103	201812265004010 323..	-35.000	MEDTRONIC PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	88.600000	-2,670.13	3,100.69	430.56
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		G609S109	201812265004790 323..	-3.000	APTIV PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	61.440000	-130.03	184.29	54.26
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		G7500T104	201812265004280 323..	-20.000	PENTAIR PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	36.730000	-679.11	734.44	155.33
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		G96629103	201812265004730 323..	-6.000	WILLIS TOWERS WATSON PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	147.070000	-688.82	882.35	193.53
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		G97822103	201812265004670 323..	-8.000	PERRIGO CO PLC	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	37.030000	-1,171.77	296.17	-875.60
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		H1467J104	201812265004490 323..	-10.000	CHUBB LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	124.890000	-962.49	1,248.80	286.31
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		H84989104	201812265003640 323..	-79.000	TE CONNECTIVITY LTD	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	71.990000	-3,516.98	5,686.54	2,169.56
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		N53745100	201812265003760 323..	-65.000	LYONDELLBASELL INDUSTRIES NV	UBS SECU..	12/21/2018	12/21/2018	12/26/2018	79.010000	-4,177.16	5,135.09	957.93



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	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						400,412.720							403,413.94	3.98	0.00
INTEREST						0.000							3,001.22	3,001.22	0.00
U.S. DOLLAR						0.000							3,001.22	3,001.22	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		996085619	201810025000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/2/2018	10/2/2018	10/1/2018	0.000000	937.89	937.89	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		996085619	201811025000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/2/2018	11/2/2018	11/1/2018	0.000000	1,032.18	1,032.18	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		996085619	201812045000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/4/2018	12/4/2018	12/1/2018	0.000000	1,031.15	1,031.15	0.00
INTEREST ACCRUAL						0.000							0.00	3.98	0.00
U.S. DOLLAR						0.000							0.00	3.98	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IA		996085619	20181002A000130	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		9/30/2018	9/30/2018	10/1/2018	0.000000	0.00	1.47	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IA		996085619	20181102A000130	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		10/31/2018	10/31/2018	11/1/2018	0.000000	0.00	1.62	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IA		996085619	20181204A000130	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		11/30/2018	11/30/2018	12/1/2018	0.000000	0.00	0.89	0.00
MANUAL JOURNAL ENTRIES						0.000							0.00	0.00	0.00
U.S. DOLLAR						0.000							0.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181119A000170	0.000	OCT BNY SL REBATES GL ACCT (71042C)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	18.18	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181217A000150	0.000	REVERSE OCT BNY SL REBATES GL ACCT		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-18.18	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190117A000130	0.000	DEC BNY SL REBATES GL ACCT (71042C)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	706.38	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181119A000140	0.000	REVERSE SEPT BNY SL BANK FEES GL A...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	335.21	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181119A000160	0.000	OCT BNY SL BANK FEES GL ACCT (220390)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-240.98	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181217A000140	0.000	REVERSE OCT BNY SL BANK FEES GL AC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	240.98	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181217A000170	0.000	NOV BNY SL BANK FEES GL ACCT (220390)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-228.99	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190115A000300	0.000	REVERSE NOV BNY SL BANK FEES GL AC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	228.99	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190117A000120	0.000	DEC BNY SL BANK FEES GL ACCT (220390)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-562.70	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181119A000170	0.000	OCT BNY SL REBATES GL ACCT (220391)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-18.18	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181217A000150	0.000	REVERSE OCT BNY SL REBATES GL ACCT		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	18.18	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190117A000130	0.000	DEC BNY SL REBATES GL ACCT (220391)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-706.38	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181119A000130	0.000	REVERSE SEPT BNY SL GROSS EARN GL		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-2,234.62	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181119A000150	0.000	OCT BNY SL GROSS EARN GL ACCT (1203...		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	1,624.79	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181217A000130	0.000	REVERSE OCT BNY SL GROSS EARN GL ...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-1,624.79	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181217A000160	0.000	NOV BNY SL GROSS EARN GL ACCT (1203...		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	1,526.60	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190115A000290	0.000	REVERSE NOV BNY SL GROSS EARN GL ...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-1,526.60	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190117A000110	0.000	DEC BNY SL GROSS EARN GL ACCT (1203...		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	4,457.95	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181119A000140	0.000	REVERSE SEPT BNY SL BANK FEES GL A...		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	-335.21	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181119A000160	0.000	OCT BNY SL BANK FEES GL ACCT (710480)		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	240.98	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181217A000140	0.000	REVERSE OCT BNY SL BANK FEES GL AC...		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	-240.98	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181217A000170	0.000	NOV BNY SL BANK FEES GL ACCT (710480)		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	228.99	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190115A000300	0.000	REVERSE NOV BNY SL BANK FEES GL AC...		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	-228.99	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190117A000120	0.000	DEC BNY SL BANK FEES GL ACCT (710480)		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	562.70	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181119A000130	0.000	REVERSE SEPT BNY SL GROSS EARN GL		10/1/2018	10/1/2018	10/1/2018	0.000000	0.00	2,234.62	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181119A000150	0.000	OCT BNY SL GROSS EARN GL ACCT (6250...		10/31/2018	10/31/2018	10/31/2018	0.000000	0.00	-1,624.79	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181217A000130	0.000	REVERSE OCT BNY SL GROSS EARN GL ..		11/1/2018	11/1/2018	11/1/2018	0.000000	0.00	1,624.79	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20181217A000160	0.000	NOV BNY SL GROSS EARN GL ACCT (6250..		11/30/2018	11/30/2018	11/30/2018	0.000000	0.00	-1,526.60	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190115A000290	0.000	REVERSE NOV BNY SL GROSS EARN GL ..		12/1/2018	12/1/2018	12/1/2018	0.000000	0.00	1,526.60	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190117A000110	0.000	DEC BNY SL GROSS EARN GL ACCT (6250..		12/31/2018	12/31/2018	12/31/2018	0.000000	0.00	-4,457.95	0.00
PURCHASES						5,664.460							5,664.46	-5,664.46	0.00
U.S. DOLLAR						5,664.460							5,664.46	-5,664.46	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	201810025000140	937.890	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	10/2/2018	10/2/2018	10/2/2018	1.000000	937.89	-937.89	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	201811025000140	1,032.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	11/2/2018	11/2/2018	11/2/2018	1.000000	1,032.18	-1,032.18	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20181115S000130	1,365.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	11/15/2018	11/15/2018	11/15/2018	1.000000	1,365.63	-1,365.63	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20181204S000140	1,031.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/4/2018	12/4/2018	12/4/2018	1.000000	1,031.15	-1,031.15	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20181214S000130	1,297.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..	BANK OF N..	12/14/2018	12/14/2018	12/14/2018	1.000000	1,297.61	-1,297.61	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						397,411.500							397,411.50	0.00	0.00
U.S. DOLLAR						397,411.500							397,411.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		99VVARLW7	20181015S000170 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS REA..		10/15/2018	10/15/2018		0.000000	-1,899.61	-1,899.61	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		99VVARLW7	20181119S000120 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS REA..		11/19/2018	11/19/2018		0.000000	-1,365.63	-1,365.63	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		99VVARLW7	20181217S000120 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS REA..		12/17/2018	12/17/2018		0.000000	-1,297.61	-1,297.61	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	201810025000110	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/2/2018	10/2/2018	10/2/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181003S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/3/2018	10/3/2018	10/3/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181004S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/4/2018	10/4/2018	10/4/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181005S000100	382.500	ILB INFLATION ADJUSTMENTS US TREAS-..		10/5/2018	10/5/2018	10/5/2018	0.000000	382.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181008S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/8/2018	10/8/2018	10/8/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181009S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/9/2018	10/9/2018	10/9/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181010S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/10/2018	10/10/2018	10/10/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181011S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/11/2018	10/11/2018	10/11/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181012S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/12/2018	10/12/2018	10/12/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181015S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/15/2018	10/15/2018	10/15/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181016S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/16/2018	10/16/2018	10/16/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181017S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/17/2018	10/17/2018	10/17/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181018S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/18/2018	10/18/2018	10/18/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181019S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/19/2018	10/19/2018	10/19/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181022S000100	76.500	ILB INFLATION ADJUSTMENTS US TREAS-..		10/22/2018	10/22/2018	10/22/2018	0.000000	76.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181023S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/23/2018	10/23/2018	10/23/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181024S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/24/2018	10/24/2018	10/24/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181025S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/25/2018	10/25/2018	10/25/2018	0.000000	153.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181026S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/26/2018	10/26/2018	10/26/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181031S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS-..		10/31/2018	10/31/2018	10/31/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828825	20181101S000100	153.000	ILB INFLATION ADJUSTMENTS US TREAS-..		11/1/2018	11/1/2018	11/1/2018	0.000000	153.00	0.00	0.00



Transaction Detail

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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181102S000110	918.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181105S000100	382.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	382.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181106S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181107S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181108S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181109S000100	994.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	994.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181112S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181113S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181114S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181115S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181116S000100	994.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	994.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181119S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181120S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181121S000100	382.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	382.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181123S000100	918.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181123S000210	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181126S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181127S000100	382.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	382.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181128S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181129S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181130S000100	306.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	306.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181203S000100	1,300.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	1,300.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181204S000110	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181206S000100	918.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181207S000100	1,453.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	1,453.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181210S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181211S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181212S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181213S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181214S000100	1,453.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	1,453.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181217S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181218S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181219S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181220S000100	535.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181221S000100	1,377.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	1,377.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181224S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	459.00	0.00	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181226S000100	994.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	994.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181227S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181228S000100	1,377.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	1,377.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20181231S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181002S000120	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181003S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181004S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181005S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181006S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181009S000110	140.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181010S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181011S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181012S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181015S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181016S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181017S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181018S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181019S000110	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181022S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181023S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181024S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181025S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181026S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181031S000110	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181101S000110	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181102S000120	1,820.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	1,820.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181105S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181106S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181107S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181108S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181109S000110	1,820.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	1,820.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181112S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181113S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181114S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181115S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181116S000110	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	1,680.00	0.00	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181119S000110	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181120S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181121S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181123S000110	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181123S000220	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181126S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181127S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181128S000110	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181129S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181130S000110	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181203S000110	2,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	2,240.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181204S000120	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181206S000110	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181207S000110	2,660.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	2,660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181210S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181211S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181212S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181213S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181214S000110	2,520.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	2,520.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181217S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181218S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181219S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181220S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181221S000110	2,660.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	2,660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181224S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181226S000110	1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181227S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181228S000110	2,520.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	2,520.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20181231S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181002S000020	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181003S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181004S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181005S000010	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181006S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/6/2018	10/6/2018	10/6/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181009S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181010S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	47.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181011S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181012S000010	141.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	141.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181015S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181016S000010	70.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181017S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181018S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181019S000010	141.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	141.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181022S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181023S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181024S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181025S000010	70.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	70.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181026S000010	141.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	141.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181031S000010	141.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	141.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181101S000010	47.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	47.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181102S000020	329.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	329.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181105S000010	94.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181106S000010	117.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	117.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181107S000010	117.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	117.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181108S000010	94.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181109S000010	329.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	329.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181112S000010	94.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181113S000010	117.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	117.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181114S000010	94.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181115S000010	117.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	117.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181116S000010	329.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	329.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181119S000010	94.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181120S000010	117.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	117.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181121S000010	94.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181123S000010	305.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	305.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181123S000120	117.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	117.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181126S000010	117.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	117.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181127S000010	117.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	117.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181128S000010	94.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181129S000010	117.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	117.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181130S000010	94.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	94.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181203S000010	423.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	423.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181204S000020	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181206S000010	305.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	305.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181207S000010	470.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	470.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181210S000010	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181211S000010	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181212S000010	141.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	141.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181213S000010	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181214S000010	470.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	470.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181217S000010	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181218S000010	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181219S000010	141.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	141.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181220S000010	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181221S000010	470.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	470.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181224S000010	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181226S000010	305.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	305.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181227S000010	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181228S000010	470.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	470.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828JX9	20181231S000010	164.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	164.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181001S000010	28.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/1/2018	10/1/2018	10/1/2018	0.000000	28.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181002S000030	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181003S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181004S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181005S000020	168.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	168.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181008S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181009S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181010S000020	84.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	84.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181011S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181012S000020	168.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	168.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181015S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181016S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181017S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181018S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181019S000020	196.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181022S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181023S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181024S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	56.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181025S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS		10/25/2018	10/25/2018	10/25/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181026S000020	196.000	ILB INFLATION ADJUSTMENTS US TREAS		10/26/2018	10/26/2018	10/26/2018	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181031S000020	168.000	ILB INFLATION ADJUSTMENTS US TREAS		10/31/2018	10/31/2018	10/31/2018	0.000000	168.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181101S000020	56.000	ILB INFLATION ADJUSTMENTS US TREAS		11/1/2018	11/1/2018	11/1/2018	0.000000	56.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181102S000030	392.000	ILB INFLATION ADJUSTMENTS US TREAS		11/2/2018	11/2/2018	11/2/2018	0.000000	392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181105S000020	112.000	ILB INFLATION ADJUSTMENTS US TREAS		11/5/2018	11/5/2018	11/5/2018	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181106S000020	140.000	ILB INFLATION ADJUSTMENTS US TREAS		11/6/2018	11/6/2018	11/6/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181107S000020	140.000	ILB INFLATION ADJUSTMENTS US TREAS		11/7/2018	11/7/2018	11/7/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181108S000020	112.000	ILB INFLATION ADJUSTMENTS US TREAS		11/8/2018	11/8/2018	11/8/2018	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181109S000020	392.000	ILB INFLATION ADJUSTMENTS US TREAS		11/9/2018	11/9/2018	11/9/2018	0.000000	392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181112S000020	112.000	ILB INFLATION ADJUSTMENTS US TREAS		11/12/2018	11/12/2018	11/12/2018	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181113S000020	140.000	ILB INFLATION ADJUSTMENTS US TREAS		11/13/2018	11/13/2018	11/13/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181114S000020	140.000	ILB INFLATION ADJUSTMENTS US TREAS		11/14/2018	11/14/2018	11/14/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181115S000020	112.000	ILB INFLATION ADJUSTMENTS US TREAS		11/15/2018	11/15/2018	11/15/2018	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181116S000020	392.000	ILB INFLATION ADJUSTMENTS US TREAS		11/16/2018	11/16/2018	11/16/2018	0.000000	392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181119S000020	112.000	ILB INFLATION ADJUSTMENTS US TREAS		11/19/2018	11/19/2018	11/19/2018	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181120S000020	140.000	ILB INFLATION ADJUSTMENTS US TREAS		11/20/2018	11/20/2018	11/20/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181121S000020	140.000	ILB INFLATION ADJUSTMENTS US TREAS		11/21/2018	11/21/2018	11/21/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181123S000020	392.000	ILB INFLATION ADJUSTMENTS US TREAS		11/23/2018	11/23/2018	11/23/2018	0.000000	392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181123S000130	112.000	ILB INFLATION ADJUSTMENTS US TREAS		11/22/2018	11/22/2018	11/22/2018	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181126S000020	112.000	ILB INFLATION ADJUSTMENTS US TREAS		11/26/2018	11/26/2018	11/26/2018	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181127S000020	140.000	ILB INFLATION ADJUSTMENTS US TREAS		11/27/2018	11/27/2018	11/27/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181128S000020	140.000	ILB INFLATION ADJUSTMENTS US TREAS		11/28/2018	11/28/2018	11/28/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181129S000020	112.000	ILB INFLATION ADJUSTMENTS US TREAS		11/29/2018	11/29/2018	11/29/2018	0.000000	112.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181130S000020	140.000	ILB INFLATION ADJUSTMENTS US TREAS		11/30/2018	11/30/2018	11/30/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181203S000020	504.000	ILB INFLATION ADJUSTMENTS US TREAS		12/3/2018	12/3/2018	12/3/2018	0.000000	504.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181204S000030	196.000	ILB INFLATION ADJUSTMENTS US TREAS		12/4/2018	12/4/2018	12/4/2018	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181206S000020	364.000	ILB INFLATION ADJUSTMENTS US TREAS		12/6/2018	12/6/2018	12/6/2018	0.000000	364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181207S000020	560.000	ILB INFLATION ADJUSTMENTS US TREAS		12/7/2018	12/7/2018	12/7/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181210S000020	196.000	ILB INFLATION ADJUSTMENTS US TREAS		12/10/2018	12/10/2018	12/10/2018	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181211S000020	196.000	ILB INFLATION ADJUSTMENTS US TREAS		12/11/2018	12/11/2018	12/11/2018	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181212S000020	168.000	ILB INFLATION ADJUSTMENTS US TREAS		12/12/2018	12/12/2018	12/12/2018	0.000000	168.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181213S000020	196.000	ILB INFLATION ADJUSTMENTS US TREAS		12/13/2018	12/13/2018	12/13/2018	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181214S000020	560.000	ILB INFLATION ADJUSTMENTS US TREAS		12/14/2018	12/14/2018	12/14/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181217S000020	196.000	ILB INFLATION ADJUSTMENTS US TREAS		12/17/2018	12/17/2018	12/17/2018	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181218S000020	196.000	ILB INFLATION ADJUSTMENTS US TREAS		12/18/2018	12/18/2018	12/18/2018	0.000000	196.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181219S000020	196.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181220S000020	168.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	168.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181221S000020	588.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	588.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181224S000020	168.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	168.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181226S000020	392.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181227S000020	196.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181228S000020	560.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	560.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20181231S000020	168.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	168.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181001S000020	30.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/1/2018	10/1/2018	10/1/2018	0.000000	30.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181002S000040	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181003S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181004S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181005S000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181008S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181009S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181010S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181011S000030	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181012S000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181015S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181016S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181017S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181018S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181019S000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181022S000030	90.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	90.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181023S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181024S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181025S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181026S000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181031S000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181101S000030	60.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	60.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181102S000040	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181105S000030	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181106S000030	150.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181107S000030	150.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181108S000030	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181109S000030	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	420.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181112S000030	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181113S000030	150.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181114S000030	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181115S000030	150.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181116S000030	390.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181119S000030	150.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181120S000030	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181121S000030	150.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181123S000030	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181123S000140	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181126S000030	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181127S000030	150.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181128S000030	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181129S000030	150.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181130S000030	120.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181203S000030	540.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181204S000040	210.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181206S000030	390.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181207S000030	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181210S000030	210.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181211S000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181212S000030	210.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181213S000030	210.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181214S000030	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181217S000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181218S000030	210.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181219S000030	210.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181220S000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181221S000030	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181224S000030	210.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181226S000030	390.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181227S000030	210.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181228S000030	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20181231S000030	180.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181002S000050	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181003S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	108.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181004S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181005S000040	324.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181008S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181009S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181010S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181011S000040	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181012S000040	324.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181015S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181016S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181017S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181018S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181019S000040	324.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181022S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181023S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181024S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181025S000040	162.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	162.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181026S000040	324.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181031S000040	324.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181101S000040	108.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	108.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181102S000050	702.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181105S000040	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181106S000040	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181107S000040	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181108S000040	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181109S000040	756.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	756.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181112S000040	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181113S000040	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181114S000040	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181115S000040	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181116S000040	702.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181119S000040	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181120S000040	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181121S000040	270.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181123S000040	756.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	756.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181123S000150	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181126S000040	216.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	216.00	0.00	0.00



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Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181127S000040	216.000	ILB INFLATION ADJUSTMENTS US TREAS		11/27/2018	11/27/2018	11/27/2018	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181128S000040	270.000	ILB INFLATION ADJUSTMENTS US TREAS		11/28/2018	11/28/2018	11/28/2018	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181129S000040	216.000	ILB INFLATION ADJUSTMENTS US TREAS		11/29/2018	11/29/2018	11/29/2018	0.000000	216.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181130S000040	270.000	ILB INFLATION ADJUSTMENTS US TREAS		11/30/2018	11/30/2018	11/30/2018	0.000000	270.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181203S000040	972.000	ILB INFLATION ADJUSTMENTS US TREAS		12/3/2018	12/3/2018	12/3/2018	0.000000	972.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181204S000050	324.000	ILB INFLATION ADJUSTMENTS US TREAS		12/4/2018	12/4/2018	12/4/2018	0.000000	324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181206S000040	702.000	ILB INFLATION ADJUSTMENTS US TREAS		12/6/2018	12/6/2018	12/6/2018	0.000000	702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181207S000040	1,080.000	ILB INFLATION ADJUSTMENTS US TREAS		12/7/2018	12/7/2018	12/7/2018	0.000000	1,080.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181210S000040	378.000	ILB INFLATION ADJUSTMENTS US TREAS		12/10/2018	12/10/2018	12/10/2018	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181211S000040	324.000	ILB INFLATION ADJUSTMENTS US TREAS		12/11/2018	12/11/2018	12/11/2018	0.000000	324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181212S000040	378.000	ILB INFLATION ADJUSTMENTS US TREAS		12/12/2018	12/12/2018	12/12/2018	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181213S000040	378.000	ILB INFLATION ADJUSTMENTS US TREAS		12/13/2018	12/13/2018	12/13/2018	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181214S000040	1,026.000	ILB INFLATION ADJUSTMENTS US TREAS		12/14/2018	12/14/2018	12/14/2018	0.000000	1,026.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181217S000040	378.000	ILB INFLATION ADJUSTMENTS US TREAS		12/17/2018	12/17/2018	12/17/2018	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181218S000040	378.000	ILB INFLATION ADJUSTMENTS US TREAS		12/18/2018	12/18/2018	12/18/2018	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181219S000040	324.000	ILB INFLATION ADJUSTMENTS US TREAS		12/19/2018	12/19/2018	12/19/2018	0.000000	324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181220S000040	378.000	ILB INFLATION ADJUSTMENTS US TREAS		12/20/2018	12/20/2018	12/20/2018	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181221S000040	1,080.000	ILB INFLATION ADJUSTMENTS US TREAS		12/21/2018	12/21/2018	12/21/2018	0.000000	1,080.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181224S000040	324.000	ILB INFLATION ADJUSTMENTS US TREAS		12/24/2018	12/24/2018	12/24/2018	0.000000	324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181226S000040	702.000	ILB INFLATION ADJUSTMENTS US TREAS		12/26/2018	12/26/2018	12/26/2018	0.000000	702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181227S000040	378.000	ILB INFLATION ADJUSTMENTS US TREAS		12/27/2018	12/27/2018	12/27/2018	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181228S000040	1,080.000	ILB INFLATION ADJUSTMENTS US TREAS		12/28/2018	12/28/2018	12/28/2018	0.000000	1,080.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20181231S000040	324.000	ILB INFLATION ADJUSTMENTS US TREAS		12/31/2018	12/31/2018	12/31/2018	0.000000	324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181002S000060	114.000	ILB INFLATION ADJUSTMENTS US TREAS		10/2/2018	10/2/2018	10/2/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181003S000050	171.000	ILB INFLATION ADJUSTMENTS US TREAS		10/3/2018	10/3/2018	10/3/2018	0.000000	171.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181004S000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS		10/4/2018	10/4/2018	10/4/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181005S000050	342.000	ILB INFLATION ADJUSTMENTS US TREAS		10/5/2018	10/5/2018	10/5/2018	0.000000	342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181008S000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS		10/8/2018	10/8/2018	10/8/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181009S000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS		10/9/2018	10/9/2018	10/9/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181010S000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS		10/10/2018	10/10/2018	10/10/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181011S000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS		10/11/2018	10/11/2018	10/11/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181012S000050	342.000	ILB INFLATION ADJUSTMENTS US TREAS		10/12/2018	10/12/2018	10/12/2018	0.000000	342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181015S000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS		10/15/2018	10/15/2018	10/15/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181016S000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS		10/16/2018	10/16/2018	10/16/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181017S000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS		10/17/2018	10/17/2018	10/17/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20181018S000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS		10/18/2018	10/18/2018	10/18/2018	0.000000	114.00	0.00	0.00



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Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201810190000050	399.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201810223000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201810233000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201810245000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201810255000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201810265000050	342.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201810315000050	342.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811015000050	114.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	114.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811022000060	798.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	798.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811053000050	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811065000050	285.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	285.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811075000050	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811085000050	285.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	285.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811095000050	741.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811125000050	285.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	285.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811135000050	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811145000050	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811155000050	285.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	285.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811165000050	741.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811195000050	285.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	285.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811205000050	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811215000050	285.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	285.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811235000050	798.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	798.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811235000160	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811265000050	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811275000050	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811285000050	285.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	285.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811295000050	228.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	228.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201811305000050	285.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	285.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812035000050	969.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	969.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812045000060	399.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812065000050	741.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812075000050	1,140.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	1,140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812105000050	399.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812115000050	342.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812125000050	399.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	399.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812130000050	342.000	ILB INFLATION ADJUSTMENTS US TREAS		12/13/2018	12/13/2018	12/13/2018	0.000000	342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812145000050	1,140.000	ILB INFLATION ADJUSTMENTS US TREAS		12/14/2018	12/14/2018	12/14/2018	0.000000	1,140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812175000050	399.000	ILB INFLATION ADJUSTMENTS US TREAS		12/17/2018	12/17/2018	12/17/2018	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812185000050	342.000	ILB INFLATION ADJUSTMENTS US TREAS		12/18/2018	12/18/2018	12/18/2018	0.000000	342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812195000050	399.000	ILB INFLATION ADJUSTMENTS US TREAS		12/19/2018	12/19/2018	12/19/2018	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812205000050	342.000	ILB INFLATION ADJUSTMENTS US TREAS		12/20/2018	12/20/2018	12/20/2018	0.000000	342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812215000050	1,140.000	ILB INFLATION ADJUSTMENTS US TREAS		12/21/2018	12/21/2018	12/21/2018	0.000000	1,140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812245000050	399.000	ILB INFLATION ADJUSTMENTS US TREAS		12/24/2018	12/24/2018	12/24/2018	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812265000050	741.000	ILB INFLATION ADJUSTMENTS US TREAS		12/26/2018	12/26/2018	12/26/2018	0.000000	741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812275000050	342.000	ILB INFLATION ADJUSTMENTS US TREAS		12/27/2018	12/27/2018	12/27/2018	0.000000	342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812285000050	1,140.000	ILB INFLATION ADJUSTMENTS US TREAS		12/28/2018	12/28/2018	12/28/2018	0.000000	1,140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	201812315000050	399.000	ILB INFLATION ADJUSTMENTS US TREAS		12/31/2018	12/31/2018	12/31/2018	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810025000070	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/2/2018	10/2/2018	10/2/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810035000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/3/2018	10/3/2018	10/3/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810045000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/4/2018	10/4/2018	10/4/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810055000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS		10/5/2018	10/5/2018	10/5/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810085000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/8/2018	10/8/2018	10/8/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810095000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/9/2018	10/9/2018	10/9/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810105000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/10/2018	10/10/2018	10/10/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810115000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/11/2018	10/11/2018	10/11/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810125000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS		10/12/2018	10/12/2018	10/12/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810155000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/15/2018	10/15/2018	10/15/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810165000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/16/2018	10/16/2018	10/16/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810175000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/17/2018	10/17/2018	10/17/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810185000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/18/2018	10/18/2018	10/18/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810195000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS		10/19/2018	10/19/2018	10/19/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810225000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/22/2018	10/22/2018	10/22/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810235000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/23/2018	10/23/2018	10/23/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810245000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/24/2018	10/24/2018	10/24/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810255000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		10/25/2018	10/25/2018	10/25/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810265000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS		10/26/2018	10/26/2018	10/26/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201810315000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS		10/31/2018	10/31/2018	10/31/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811015000060	140.000	ILB INFLATION ADJUSTMENTS US TREAS		11/1/2018	11/1/2018	11/1/2018	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811025000070	910.000	ILB INFLATION ADJUSTMENTS US TREAS		11/2/2018	11/2/2018	11/2/2018	0.000000	910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811055000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS		11/5/2018	11/5/2018	11/5/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811065000060	350.000	ILB INFLATION ADJUSTMENTS US TREAS		11/6/2018	11/6/2018	11/6/2018	0.000000	350.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811075000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811085000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811095000060	910.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811125000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811135000060	350.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	350.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811145000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811155000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811165000060	910.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811195000060	350.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	350.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811205000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811215000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811235000060	910.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811235000170	350.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	350.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811265000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811275000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811285000060	350.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	350.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811295000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201811305000060	280.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	280.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812035000060	1,190.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	1,190.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812045000070	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812065000060	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812075000060	1,330.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	1,330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812105000060	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812115000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812125000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812135000060	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812145000060	1,330.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	1,330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812175000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812185000060	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812195000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812205000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812215000060	1,330.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	1,330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812245000060	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812265000060	840.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812275000060	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	201812285000060	1,330.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	1,330.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		9128285A9	20181231S000060	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181002S000080	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181003S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181004S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181005S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181008S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181009S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181010S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181011S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181012S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181015S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181016S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181017S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181018S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181019S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181022S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181023S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181024S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181025S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181026S000070	1,537.500	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	1,537.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181031S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181101S000070	615.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	615.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181102S000080	3,997.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181105S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181106S000070	1,537.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	1,537.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181107S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181108S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181109S000070	3,997.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181112S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181113S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181114S000070	1,537.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	1,537.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181115S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181116S000070	3,997.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181119S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181120S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181121S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	1,230.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181123S000070	3,997.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181123S000180	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181126S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181127S000070	1,537.500	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	1,537.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181128S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181129S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181130S000070	1,230.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	1,230.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181203S000070	5,227.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	5,227.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181204S000080	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181206S000070	3,997.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181207S000070	5,842.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	5,842.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181210S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181211S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181212S000070	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181213S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181214S000070	5,842.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	5,842.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181217S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181218S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181219S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181220S000070	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181221S000070	5,535.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	5,535.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181224S000070	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181226S000070	3,690.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181227S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181228S000070	5,842.500	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	5,842.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20181231S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181001S000030	100.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/1/2018	10/1/2018	10/1/2018	0.000000	100.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181002S000090	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181003S000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181004S000080	100.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	100.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181005S000080	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181008S000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181009S000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181010S000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181011S000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181012S000080	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	600.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181015000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181016000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181017000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181018000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181019000080	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181022000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181023000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181024000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181025000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181026000080	500.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	500.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181031000080	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181101000080	200.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181102000090	1,300.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	1,300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181105000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181106000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181107000080	500.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	500.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181108000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181109000080	1,300.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	1,300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181112000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181113000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181114000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181115000080	500.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	500.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181116000080	1,200.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	1,200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181119000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181120000080	500.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	500.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181121000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181123000080	1,300.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	1,300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	201811230000190	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181126000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181127000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181128000080	500.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	500.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181129000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181130000080	400.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181203000080	1,700.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	1,700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181204000090	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181206000080	1,200.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	1,200.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181207S000080	1,900.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	1,900.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181210S000080	600.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181211S000080	700.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181212S000080	600.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181213S000080	600.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181214S000080	1,900.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	1,900.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181217S000080	600.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181218S000080	600.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181219S000080	600.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181220S000080	700.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181221S000080	1,800.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	1,800.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181224S000080	700.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/24/2018	12/24/2018	12/24/2018	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181226S000080	1,200.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/26/2018	12/26/2018	12/26/2018	0.000000	1,200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181227S000080	600.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/27/2018	12/27/2018	12/27/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181228S000080	1,900.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/28/2018	12/28/2018	12/28/2018	0.000000	1,900.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20181231S000080	600.00	ILB INFLATION ADJUSTMENTS US TREAS--		12/31/2018	12/31/2018	12/31/2018	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181002S000100	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/2/2018	10/2/2018	10/2/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181003S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/3/2018	10/3/2018	10/3/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181004S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/4/2018	10/4/2018	10/4/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181005S000090	990.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/5/2018	10/5/2018	10/5/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181008S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/8/2018	10/8/2018	10/8/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181009S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/9/2018	10/9/2018	10/9/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181010S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/10/2018	10/10/2018	10/10/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181011S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/11/2018	10/11/2018	10/11/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181012S000090	825.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/12/2018	10/12/2018	10/12/2018	0.000000	825.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181015S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/15/2018	10/15/2018	10/15/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181016S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/16/2018	10/16/2018	10/16/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181017S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/17/2018	10/17/2018	10/17/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181018S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/18/2018	10/18/2018	10/18/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181019S000090	990.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/19/2018	10/19/2018	10/19/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181022S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/22/2018	10/22/2018	10/22/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181023S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/23/2018	10/23/2018	10/23/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181024S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/24/2018	10/24/2018	10/24/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181025S000090	330.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/25/2018	10/25/2018	10/25/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181026S000090	990.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/26/2018	10/26/2018	10/26/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181031S000090	825.00	ILB INFLATION ADJUSTMENTS US TREAS--		10/31/2018	10/31/2018	10/31/2018	0.000000	825.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181101S000090	330.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/1/2018	11/1/2018	11/1/2018	0.000000	330.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181102S0000100	2,145.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/2/2018	11/2/2018	11/2/2018	0.000000	2,145.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181105S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/5/2018	11/5/2018	11/5/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181106S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/6/2018	11/6/2018	11/6/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181107S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/7/2018	11/7/2018	11/7/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181108S000090	825.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/8/2018	11/8/2018	11/8/2018	0.000000	825.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181109S000090	1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/9/2018	11/9/2018	11/9/2018	0.000000	1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181112S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/12/2018	11/12/2018	11/12/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181113S000090	825.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/13/2018	11/13/2018	11/13/2018	0.000000	825.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181114S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/14/2018	11/14/2018	11/14/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181115S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/15/2018	11/15/2018	11/15/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181116S000090	2,145.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/16/2018	11/16/2018	11/16/2018	0.000000	2,145.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181119S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/19/2018	11/19/2018	11/19/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181120S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/20/2018	11/20/2018	11/20/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181121S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/21/2018	11/21/2018	11/21/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181123S000090	2,145.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/23/2018	11/23/2018	11/23/2018	0.000000	2,145.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181123S0000200	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/22/2018	11/22/2018	11/22/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181126S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/26/2018	11/26/2018	11/26/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181127S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/27/2018	11/27/2018	11/27/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181128S000090	825.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/28/2018	11/28/2018	11/28/2018	0.000000	825.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181129S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/29/2018	11/29/2018	11/29/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181130S000090	660.000	ILB INFLATION ADJUSTMENTS US TREAS--		11/30/2018	11/30/2018	11/30/2018	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181203S000090	2,805.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/3/2018	12/3/2018	12/3/2018	0.000000	2,805.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181204S0000100	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/4/2018	12/4/2018	12/4/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181206S000090	1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/6/2018	12/6/2018	12/6/2018	0.000000	1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181207S000090	3,135.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/7/2018	12/7/2018	12/7/2018	0.000000	3,135.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181210S000090	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/10/2018	12/10/2018	12/10/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181211S000090	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/11/2018	12/11/2018	12/11/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181212S000090	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/12/2018	12/12/2018	12/12/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181213S000090	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/13/2018	12/13/2018	12/13/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181214S000090	3,135.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/14/2018	12/14/2018	12/14/2018	0.000000	3,135.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181217S000090	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/17/2018	12/17/2018	12/17/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181218S000090	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/18/2018	12/18/2018	12/18/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181219S000090	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/19/2018	12/19/2018	12/19/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181220S000090	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/20/2018	12/20/2018	12/20/2018	0.000000	1,155.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181221S000090	2,970.000	ILB INFLATION ADJUSTMENTS US TREAS--		12/21/2018	12/21/2018	12/21/2018	0.000000	2,970.00	0.00	0.00



Transaction Detail

Period : 10/1/2018 to 12/31/2018

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Transaction No./Client Ref	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181224S000090	990.000	ILB INFLATION ADJUSTMENTS US TREAS- ..		12/24/2018	12/24/2018	12/24/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181226S000090	2,145.000	ILB INFLATION ADJUSTMENTS US TREAS- ..		12/26/2018	12/26/2018	12/26/2018	0.000000	2,145.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181227S000090	990.000	ILB INFLATION ADJUSTMENTS US TREAS- ..		12/27/2018	12/27/2018	12/27/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181228S000090	3,135.000	ILB INFLATION ADJUSTMENTS US TREAS- ..		12/28/2018	12/28/2018	12/28/2018	0.000000	3,135.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20181231S000090	990.000	ILB INFLATION ADJUSTMENTS US TREAS- ..		12/31/2018	12/31/2018	12/31/2018	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20181119A000210	0.000	BNY SL REBATES OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-18.18	-18.18	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20181015A000200	0.000	BNY SL BANK FEES AUGUST 2018		9/14/2018	9/14/2018		0.000000	-347.11	-347.11	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20181119A000200	0.000	BNY SL BANK FEE OCTOBER 2018		11/15/2018	11/15/2018		0.000000	-240.98	-240.98	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20181119A000240	0.000	BNY SL BANK FEES SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	-335.21	-335.21	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20181217A000200	0.000	BNY SL BANK FEE NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	-228.99	-228.99	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CDC		NA9123459	20180914S000110 GL..	0.000			9/14/2018	9/14/2018		0.000000	-1,967.06	-1,967.06	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20181015A000190	0.000	BNY SL GROSS EARN AUGUST 2018		9/14/2018	9/14/2018		0.000000	2,314.17	2,314.17	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20181015S000120 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR S..		10/15/2018	10/15/2018		0.000000	1,899.51	1,899.51	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CDC		NA9123459	20181015S000120 GL..	0.000			10/15/2018	10/15/2018		0.000000	-1,899.51	-1,899.51	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20181115S000120 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR O..		11/15/2018	11/15/2018		0.000000	1,365.63	1,365.63	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CDC		NA9123459	20181115S000120 GL..	0.000			11/15/2018	11/15/2018		0.000000	-1,365.63	-1,365.63	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20181119A000190	0.000	BNY SL GROSS EARN OCTOBER 2018		11/15/2018	11/15/2018		0.000000	1,624.79	1,624.79	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20181119A000230	0.000	BNY SL GROSS EARN SEPTEMBER 2018		10/15/2018	10/15/2018		0.000000	2,234.82	2,234.82	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20181214S000120 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR N..		12/14/2018	12/14/2018		0.000000	1,297.51	1,297.51	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CDC		NA9123459	20181214S000120 GL..	0.000			12/14/2018	12/14/2018		0.000000	-1,297.51	-1,297.51	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20181217A000190	0.000	BNY SL GROSS EARN NOVEMBER 2018		12/14/2018	12/14/2018		0.000000	1,526.60	1,526.60	0.00
SALES						-2,663.240							-2,663.24	2,663.24	0.00
U.S. DOLLAR						-2,663.240							-2,663.24	2,663.24	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	S		996055619	20181119S000250	-1,365.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..		11/19/2018	11/19/2018	11/19/2018	1.000000	-1,365.63	1,365.63	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	S		996055619	20181217S000210	-1,297.510	EB TEMP IVN FD VAR RT 12/31/49 FEE CL ..		12/17/2018	12/17/2018	12/17/2018	1.000000	-1,297.51	1,297.51	0.00



KENTUCKY RETIREMENT SYSTEMS INVESTMENTS



To: Investment Committee
From: Joe Gilbert, Director of Equity
Date: February 12, 2019
Subject: KRS Broker Approval – Abel Noser, LLC

Summary

KRS would like to add Abel Noser LLC (Abel) to diversify trading platforms, and add an additional outlet for equity trade execution. Further, the firm offers additional services such as transition management and trade cost analysis that could potentially be beneficial to KRS in the future.

Abel Noser Holdings

Founded in 1975, Abel is a registered broker dealer with the Securities Exchange Commission (“SEC”) and a member of the Financial Industry Regulatory Authority (“FINRA”), and is in good standing with both agencies.

In 2016, the Abel Noser Holdings underwent an ownership change from the firm’s founders to its current management and employees in combination with the private equity group Estancia Capital. Abel Noser Holdings operates Abel Noser, LLC a broker-dealer entity that houses the firm’s transition management group, and Abel Noser Solutions, LLC that is responsible for the firm’s transaction cost analysis efforts.

Abel operates an agency-only business model to minimize conflict of interest concerns. The firm is a full service broker in both equity and fixed income asset classes. Its 30+ years of transition management and trade cost analysis can provide insight in sourcing liquidity or understanding market impact especially when trading in less liquid markets.

Institutional client types include corporate pension plans, foundations, endowments, Taft-Hartley funds, and public pension funds.

The firm is financially stable as evidenced by the following top-line data as of 12/31/18: Abel had total assets of \$28.2 million and total liabilities of \$9.9 million, resulting in an equity position of \$18.3 million. Projections point to revenue growth of 26% and a decline in expenses of 14% during the current calendar year further improving already positive cash flow from operations.

Conclusion

KRS would like to add Abel Noser, LLC to its list of approved brokers, giving staff another trading outlet in the management of the internal portfolios. Further, staff may be able to leverage this relationship in the ongoing structural work of the public equity portfolios in terms of transitioning mandates and monitoring their effectiveness.



KENTUCKY RETIREMENT SYSTEMS

David L. Eager, Executive Director

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



MEMORANDUM

Date: November 7, 2018

To: Mr. Neil P. Ramsey, Chair
Investment Committee of the Board of Trustees

From: J. Jared Crawford
Assistant Director of Internal Audit Division and Investment Compliance Officer

Re: Manager Onboarding Policy

Pursuant to Senate Bill 2 (SB2), which was signed into law on March 10, 2017, Kentucky Retirement Systems (KRS) endeavors to create a Manager Onboarding Policy that is intended to increase transparency. SB2 requires that KRS disclose, "...all contracts or offering documents for services, goods, or property purchased or utilized by the system...If any public record contains material which is not excepted under KRS 61.878, the system shall separate the excepted material by removal, segregation, or redaction, and make the nonexcepted [sic] material available for examination." This policy will delineate the most efficient way to process these contracts to Trustees and Employees and ensure KRS fulfills all institutional and statutory requirements as governed by the Commonwealth of Kentucky and the KRS Board of Trustees. Enclosed you will find a draft addendum detailing the policy.

cc:

William S. Cook, Member
Investment Committee of the Board of Trustees

David L. Harris, Member
Investment Committee of the Board of Trustees

Kelly Downard, Member
Investment Committee of the Board of Trustees

David L. Eager
Executive Director

John R. Farris, Member
Investment Committee of the Board of Trustees

Karen Roggenkamp
Executive Director, Office of Operations

Sherry L. Kremer, Member
Investment Committee of the Board of Trustees

Mark Blackwell
Executive Director, Office of Legal Services

Matthew Monteiro, Member
Investment Committee of the Board of Trustees

Rich Robben,
Interim Executive Director of Office of Investments.
Officer and Director of Fixed Income

Keith Percy, Member
Investment Committee of the Board of Trustees

Kristen Coffey
Director of Internal Audit Division

Jerry Powell, Member
Investment Committee of the 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. 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. 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 and 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.

Optimizing our Portfolio

▶ Growth Investments - 62.5%

- ▶ US Equity (7 Mandates) - 18.75%
 - ▶ Indexed - 13.75%
 - ▶ **Active Aggressive Sm. Cap / Other - 5%**
- ▶ International Equity (6 Mandates) - 18.75%
 - ▶ Indexed - 8.75%
 - ▶ **Active Alpha Seeking - 5%**
 - ▶ **Active Aggressive Emerging Markets - 5%**
- ▶ **Private Equity (69 Partnerships) - 10%**
- ▶ **Specialty Finance / High Yield (11 Mandates) - 15%**

Staff is focused on the 50% of the portfolio that provides alpha

New mandates focused on adding alpha in small cap and emerging markets. Remainder of the equity portfolio to be simplified and indexed.

Staff is limited in this area by recent transparency legislation and by the high fee nature of the space.

Continued optimization of this area, targeting strategies that return L+600bps (~8.5% currently) while maintaining a position senior to equity.

▶ Liquidity Investments - 14.5%

- ▶ Core Fixed income (4 mandates) - 13.5%
- ▶ Cash - 1%

Looking for strategies that provide returns that are less correlated to traditional stocks and bonds, and / or provide excess returns by their illiquid nature.

▶ Diversifying Strategies - 23%

- Real Estate (14 Mandates) - 5%
- Real Return (9 Mandates) - 8%
- *Opportunistic (19 Mandates**)- 10%**

*Assumes we take the opportunistic allocation up to its maximum of 10% at the expense of the Real Return Allocation

**Includes 13 hedge funds where KRS has issued full redemption notices but is still waiting for all of the dollars to be returned.

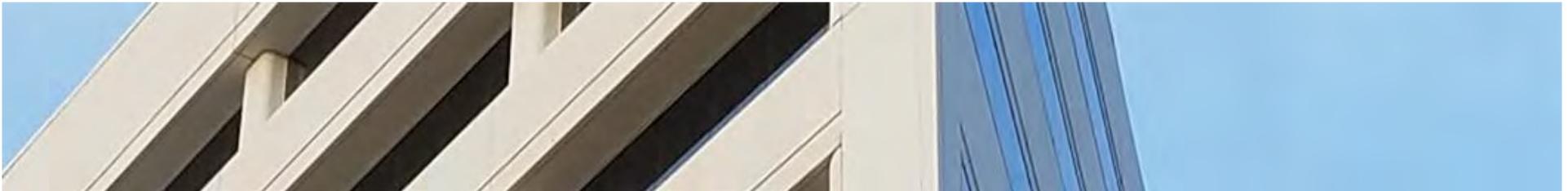


Prepared for



WILSHIRE ASSOCIATES

Wilshire Consulting



Active Management Plan

February 12, 2019

Wilshire Consulting
AGENDA

Wilshire's Views on Market Efficiencies

Empirical Research

KRS' Implementation within Equity Markets

Current Strategic Asset Allocation

Review of Growth, Liquidity, and Diversifying Buckets

The Plan: Where to Take Active Management Risk





Active Management Views Market Efficiency

- Wilshire views International Small Cap and Emerging Markets as inefficient segments
- KRS' passive allocation currently includes Emerging Markets
- Wilshire would recommend the introduction of a new active International Small Cap manager

INVESTMENT CATEGORY	MARKET OBSERVATIONS
EQUITY	
U.S. Large Cap	Highly Efficient
U.S. Small Cap	Moderately Efficient
Non U.S. Developed Markets	Moderately Efficient
Non U.S. Emerging Markets	Inefficient
FIXED INCOME	
Core Bonds	Moderately Efficient
High Yield	Inefficient
ALTERNATIVE	
Private Equity	Inefficient
Public Real Estate	Moderately Efficient
Private Real Estate	Inefficient
Commodities	Inefficient
Currency	Moderately Efficient



Active Management Views

Wilshire's Research on Active Management

- Large Cap U.S. Equity is believed to be highly efficient
- Over all discrete periods analyzed, active management has been, at best, a coin flip, but closer to one out of three managers outperforming the benchmark on a gross of fee basis
- Rolling analysis shows median gross of fee performance topping out around 1%, but many periods show negative gross of fee performance
- Evidence supports use of passive or risk mitigated strategies

Universe Statistics

Periods Ending 12/31/2017	1 Year	3 Years	5 Years	10 Years
Number of Products	150	150	146	128
Index Ranking (Percentile)	39	23	41	53
Average Excess Return	-1.07	-1.20	-0.48	-0.01
Median Excess Return	-0.93	-1.03	-0.33	0.09
Average Information Ratio	-0.28	-0.33	-0.12	0.01
Median Information Ratio	-0.41	-0.30	-0.12	0.03

Universe Index: Wilshire - U.S. Large Cap Index





Active Management Views

Wilshire's Research on Active Management

- Small Cap U.S. Equity is believed to be moderately efficient
- Over the three-, five-, and ten-year periods, Small Cap managers look to have a slight edge over the benchmark gross of fees
- Rolling analysis shows median gross of fee performance topping out around 2%, but many periods show negative gross of fee performance dating back to the great recession
- While the evidence is mixed, Wilshire believes this is a market segment for potential alpha within the U.S. Equity asset class.

Universe Statistics

Periods Ending 12/31/2017	1 Year	3 Years	5 Years	10 Years
Number of Products	129	129	125	103
Index Ranking (Percentile)	33	67	60	53
Average Excess Return	-1.64	0.68	0.44	0.20
Median Excess Return	-1.65	0.69	0.46	0.06
Average Information Ratio	-0.46	0.18	0.12	0.04
Median Information Ratio	-0.50	0.16	0.10	0.01

Universe Index: Wilshire - U.S. Small Cap Index





Active Management Views

Wilshire's Research on Active Management

- Developed Non U.S. Equity is believed to be moderately efficient
- Over all discrete periods analyzed, approximately four out of five active managers have outperformed the benchmark on a gross of fee basis
- Rolling analysis shows median gross of fee performance averaging around 2%
- Evidence supports use of active management in developed markets

Universe Statistics

Periods Ending 12/31/2017	1 Year	3 Years	5 Years	10 Years
Number of Products	68	66	64	51
Index Ranking (Percentile)	79	82	85	92
Average Excess Return	2.97	2.68	2.41	2.19
Median Excess Return	1.98	1.49	1.65	2.00
Average Information Ratio	1.03	0.63	0.61	0.49
Median Information Ratio	0.87	0.52	0.54	0.54

Universe Index: MSCI - EAFE Index (\$Net)





Active Management Views

Wilshire's Research on Active Management

- Non U.S. Small Cap Equity is believed to be moderately efficient to inefficient
- Over all discrete periods analyzed, active managers have outperformed the benchmark on a gross of fee basis with 75+% of the managers outperforming over one and ten year periods
- Over the three- and five-year periods, active management has shown to be slightly better than a coin flip
- Rolling analysis shows median gross of fee performance averaging around 2% with larger variance over time ranging from 0-4%
- Evidence supports use of active management in Non U.S. Small Cap markets

Universe Statistics

Periods Ending 12/31/2017	1 Year	3 Years	5 Years	10 Years
Number of Products	36	36	36	27
Index Ranking (Percentile)	76	55	61	85
Average Excess Return	1.58	0.15	0.57	1.12
Median Excess Return	1.53	0.56	0.96	1.30
Average Information Ratio	0.61	0.10	0.27	0.27
Median Information Ratio	0.56	0.16	0.28	0.24

Universe Index: MSCI - EAFE Small Index (\$Net)





Active Management Views

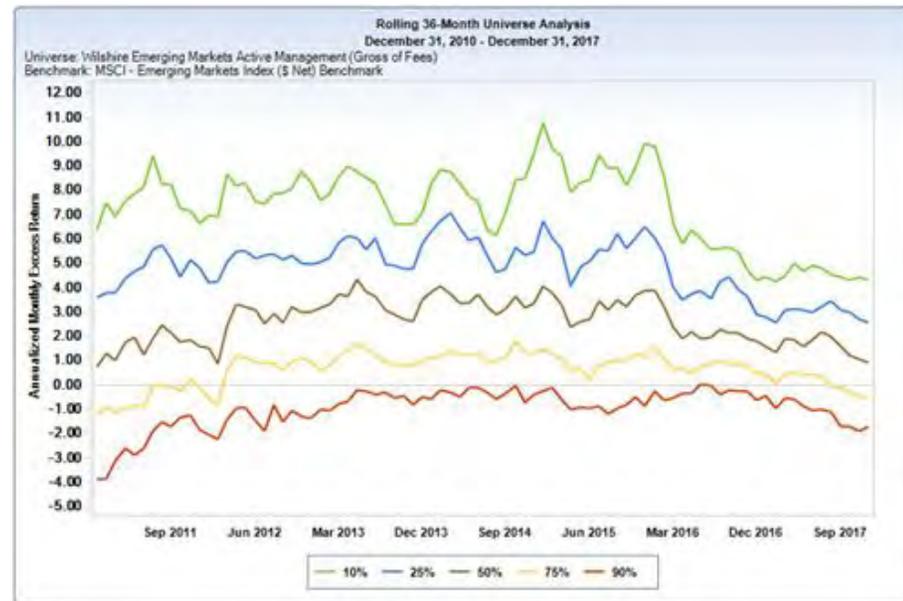
Wilshire's Research on Active Management

- Emerging Markets Equity is believed to be inefficient
- Over all discrete periods analyzed, active managers have outperformed the benchmark on a gross of fee basis with 91% of the managers outperforming over five- and 10-year periods
- Over the one-year period, active management has shown to be slightly better than a coin flip
- Over the three-year period, two out of three managers outperformed the benchmark
- Rolling analysis shows median gross of fee performance averaging around 2% with larger variance over time ranging from 1-4%
- Evidence supports use of active management in Emerging Markets

Universe Statistics

Periods Ending 12/31/2017	1 Year	3 Years	5 Years	10 Years
Number of Products	134	130	111	61
Index Ranking (Percentile)	54	67	91	91
Average Excess Return	0.89	1.08	2.32	2.09
Median Excess Return	0.33	0.92	1.96	2.20
Average Information Ratio	0.37	0.25	0.49	0.38
Median Information Ratio	0.10	0.21	0.46	0.38

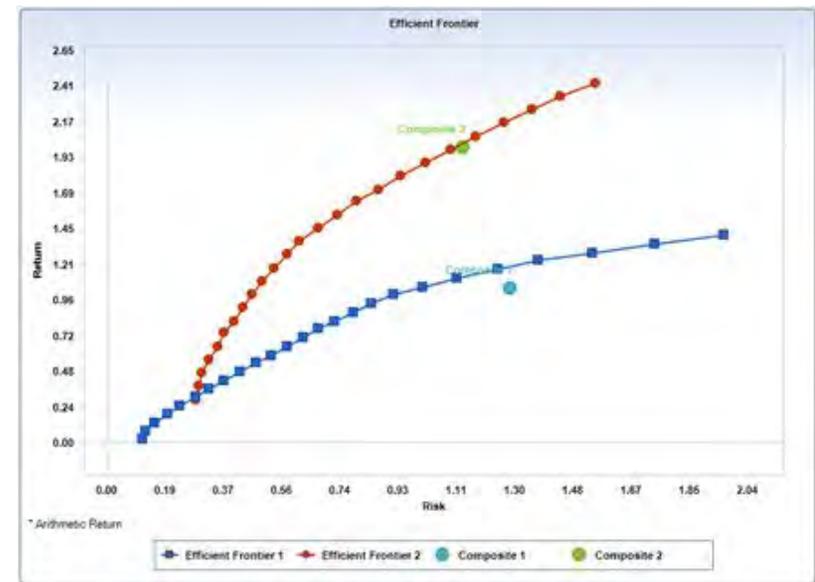
Universe Index: MSCI - Emerging Markets Index (\$ Net)





Active Management Views KRS' Implementation

- The U.S. Equity composite currently utilizes a good amount of passive or enhanced index strategies; Wilshire recommends a similar path moving forward
- The Non U.S. Equity composite uses a moderate amount of passive investments, including Emerging Markets exposure
- Wilshire recommends the following changes:
 - Review of Developed Market managers
 - Increased use of active management
 - Addition of International Small Cap mandate in a moderately efficient/inefficient market segment
 - Addition of Emerging Markets mandate in an inefficient market segment



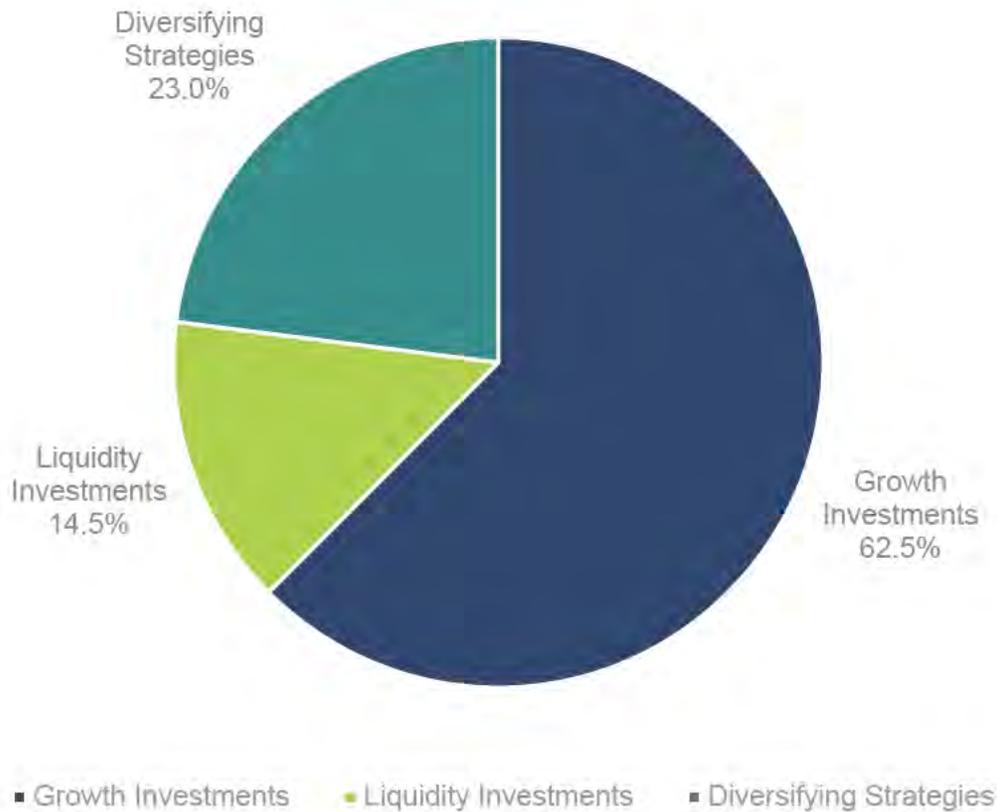
The graph above depicts the Non U.S. Equity optimization analysis for the KRS portfolio which includes the introduction of international small cap and emerging market mandates. Return and risk are presented as forward-looking "excess" expectations. Frontier 2 allows for increased use of active management in Small Cap and Emerging Markets.

KRS



Current Strategic Asset Allocation

KRS Strategic Asset Allocation





KRS

Bucketing Approach

KRS Strategic Asset Allocation



Growth Investments



Liquidity Investments



Diversifying Strategies

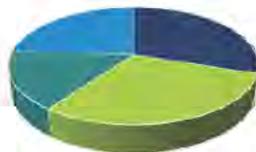


KRS



Growth Investment Details

Growth Investments



- US Equity
- Private Equity
- Int'l Equity
- Specialty Finance/HY

US Equity



- Passive/Enhanced Index
- Alpha Seeking

Private Equity



- Passive/Enhanced Index
- Alpha Seeking

Int'l Equity



- Passive/Enhanced Index
- Alpha Seeking

Specialty Finance



- Passive/Enhanced Index
- Alpha Seeking

Asset classes that are driven by economic growth:

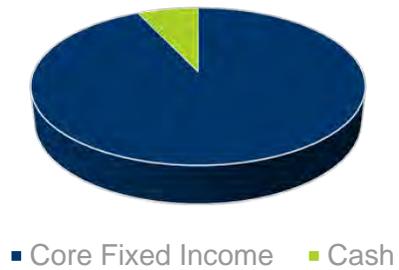
- US Equity, arguably the most efficient market in the world, leads us to take less active management risk
- Non US Equity offers more inefficiencies and results in some passive management combined with more active management
- Private Equity and Specialty Finance do not have a passive option; all mandates are considered to be active and alpha-seeking

KRS

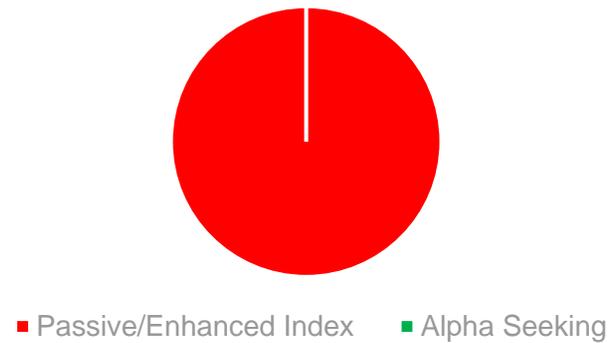


Liquidity Investment Details

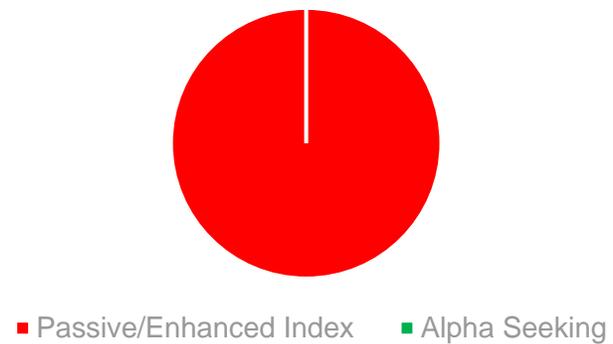
Liquidity Investments



Core Fixed Income



Cash

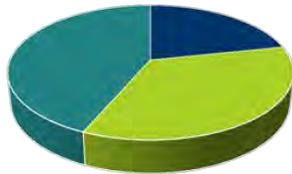


KRS



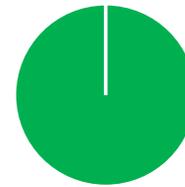
Diversifying Investment Details

Diversifying Strategies



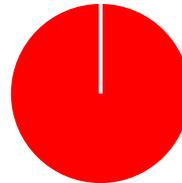
■ Real Estate ■ Real Return ■ Opportunistic

Opportunistic

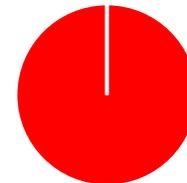


■ Passive/Enhanced Index ■ Alpha Seeking

Real Estate



Real Return



■ Passive/Enhanced Index ■ Alpha Seeking ■ Passive/Enhanced Index ■ Alpha Seeking

Strategies that provide returns that are less correlated to traditional stocks and bonds, or provide excess returns by their illiquid nature



KENTUCKY RETIREMENT SYSTEMS INVESTMENTS



To: Investment Committee
From: Joe Gilbert, Director of Equity
Date: February 12, 2019
Subject: Systematic Financial Management Midcap Value Strategy Exit

Background

KRS exited its relationship with Systematic Financial Management on January 2, 2019. KRS had employed the firm's U.S. Midcap Value strategy since mid-2012 (hired as one of two managers as part of a midcap initiative); and as of December 31, 2018, had approximately \$295 million invested with the firm (\$205 million Pension and \$90 million Insurance). Performance has been an issue throughout the relationship as the strategy has faced several headwinds. Since inception, the strategy has returned a net of fee annualized return of 8.48% versus the index 10.49% (as of December 31, 2018), dropping roughly 435 basis points in relative terms this current fiscal year alone.

Termination Considerations

As stated above, relative performance has been a concern throughout the relationship. In general, the strategy struggled in a low-rate environment as lower volatility defensive securities, especially those higher dividend payers, became expensive as investors searched for yield without regard to valuation. Systematic refused to capitulate and struggled to keep pace with market returns.

Despite assets under management having remained above critical levels, the multi-year decline in this metric caused concern for staff. In the fourth quarter of 2018, the firm underwent an ownership change where majority owner Affiliated Managers Group (AMG) purchased the balance of the firm from existing employees. This caused the compensation structure of key personnel to change from a profit-sharing model to a revenue-sharing model. While the full purchase by AMG could potentially provide Systematic with financial strength, it was concerning to staff that key personnel no longer had "skin" in the game. Also troubling was that, while non-compete letters were signed by Systematic personnel, no employment contracts were issued.

Additionally, while the strategy technically utilized a co-portfolio manager, the individual viewed by KRS staff to be the "lead" portfolio manager took a medical leave of absence with no timetable given for return.

Given the above, staff contacted Wilshire to discuss the need for exiting the position. Wilshire agreed and issued a manager alert regarding Systematic and recommended to all their shared clients to terminate the position. Further, Wilshire provided a letter to KRS providing the same recommendation.

Asset Relocation

It was determined through consultation with Wilshire that assets of the legacy Systematic portfolios would be transitioned on a 50/50 basis between the internal factor based and internal midcap portfolios. This interim re-allocation should help KRS in a number of ways. This action will allow KRS to maintain a similar equity profile in terms of sizing and style. This move acknowledges the structural work currently underway by Wilshire in

conjunction with staff in keeping with the top-down view of the public equity allocation of the committee as understood by consultant and staff. Meaning, within the domestic equity portfolio, KRS will be more passive in the large and midcap spaces, while being more active in the smaller caps. Fee dollars will be spent in areas where the likelihood of achieving alpha is greatest and with those with higher conviction strategies. Although, this move increases the passive allocation within the domestic portfolio, it still allows for some “active” management through factor tilts. Additionally, it does so relatively inexpensively resulting in fee savings of nearly \$1 million on an annual basis.

Transition

It was determined that KRS would utilize a transition manager to effect the transitioning of the assets from an active U.S. midcap value portfolio to a factor-based U.S. large cap and passive U.S. midcap core portfolios. Three parties submitted bids with the biggest distinguishing factor being the method utilized to produce the desired midcap ETF position. Ultimately, staff hired State Street to conduct the transition having proposed a strategy consisting of a combination of crossing, open market trading, and ETF creation through redemption. The proposed strategy was also estimated to be the most cost effective of the proposals at the total when accounting for implicit and explicit costs (implementation shortfall: approximately \$540,000 across both Pension and Insurance). As of February 1, 2019, all assets were transitioned and transferred to their appropriate target portfolios.



Kentucky Retirement Systems

February 12, 2019



M360 Advisors - Management Team

Seasoned CRE/Investment Professionals



John Maute – Board of Directors | Investment Committee

- 30+ years of real estate investing experience
- Previously served as Senior Managing Director at Situs Holdings (formerly Helios AMC) and as Global Head of GMAC CRE Distressed Assets group



Evan Gentry – Chief Executive Officer | Investment Committee

- 25 years of real estate and investment experience
- Founded other successful real estate companies – G8 Capital and MoneyLine Lending Services



Dan Vetter - President | Investment Committee

- 15 years experience in finance and institutional investment management; Harvard MBA; three masters degrees; CFA charter
- Previous experience on Wall Street and at PIMCO, where he oversaw \$15+ billion in managed assets



Kurt Mullen - Chief Financial Officer

- 13 years experience in finance and accounting, including five years at Deloitte where he led financial audits of financial and investment companies
- Eight years as CFO of G8 Capital/Money360



Alex Vellandi - General Counsel

- Responsible for all legal aspects of Money360's corporate and business operations with his 17 years experience in commercial real estate and finance
- Served as an attorney with two of California's pre-eminent law firms



Alex Jones – VP Portfolio Manager

- Diverse background in finance which includes experience within the energy, real estate and technology industries
- Previous experience with Bank of America Merrill Lynch where he worked on M&A and capital market deals valued over \$1 billion



David Fay – Director, Collateral Management

- 30 years of capital markets experience within commercial real estate
- Previously served as Senior Credit Officer of ReadyCap Commercial and various senior positions in the banking industry



Matt Rogers – SVP Capital Markets

- 25 years of experience in the banking and finance industry
- Previously served as Senior Vice President and Relationship Manager in the commercial banking and finance industry



Strategic Advisors and Directors

Strategic Advisors / Directors



John Havens – Former President and COO of Citigroup Inc.

John Havens is the Chairman of Napier Park Global Capital which he joined in January 2014. Most recently, he was President and COO of Citigroup Inc. (NYSE: C), and was instrumental in stabilizing the firm in the wake of the 2008 financial crisis. Previously, he served as Chairman of Citigroup Alternative Investments LLC following Citi's 2007 acquisition of Old Lane LP, a financial firm he co-founded in 2006. Prior to Citi, John was with Morgan Stanley for almost two decades, ending his tenure as global head of the institutional equity division and a member of the firm's management committee. He has served on the Board of NASDAQ and numerous financial industry organizations. John earned his AB degree from Harvard University in 1979.



Todd Ruppert – Former CEO & President of T. Rowe Price Global Investment Services

Mr. Ruppert has 40 years of experience in the financial services industry. Previously, he worked for T. Rowe Price (TRP), where he was CEO & President of Global Investment Services, Co-President of TRP Intl. and a member of the Operating Steering Committee of the TRP Group. He is also Founder & CEO of Ruppert Intl., a venture partner of Greenspring Associates, a serial fintech Investor and advisor and board member of INSEAD Business School.



Ron Suber – Former President of Prosper

Ron Suber is an investor in Money360, Inc. and serves on the Company's Advisory Board. He previously served as President of Prosper Marketplace, a leading U.S. marketplace lending platform for consumer loans. Mr. Suber has 20+ years experience in sales, marketing and business development across the hedge fund, broker-dealer and registered investment advisor industries. Prior to Prosper, he served with various senior roles at Wells Fargo Securities, Merlin Securities and Spectrum Global Fund Administration. He also spent 14 years at Bear Stearns where he served as Senior Managing Director and Manager of Global Clearing Sales division. Mr. Suber earned a B.A. in Economics from the University of California, Berkeley.



John Maute – Former Managing Director of Situs Holdings; Global Head, GMAC CRE Distressed Assets

John Maute is an investor in Money360, Inc. and serves on the Company's Board of Directors. Mr. Maute is a pioneer in the globalization of distressed real estate investing and asset management. With more than 30 years of real estate experience, he previously served as senior managing director at Situs Holdings (formerly Helios AMC), prior to its sale to Stone Point Capital. He co-founded Helios AMC, a nationally rated special servicing company, which he grew to more than \$4 billion in assets under management. Mr. Maute also held senior positions at GMAC Commercial Mortgage where he built, bought and grew six distressed commercial real estate investment companies in five countries.



Market Inefficiency Results in Attractive Opportunity



- M360 CRE Income Fund LP (the “Fund”) is comprised of fixed income investments secured in 1st lien position by income-producing commercial properties located throughout the United States
- Projected risk-adjusted returns (7-9%) are superior to traditional fixed income and (unsecured) real estate equity. Loans made at low loan-to-value ratios and secured by professionally-valued real property
- Contractual cash flows and predictable investment time horizons (1-3 years)
- The Fund benefits from proprietary deal flow sourced by Money360 — a direct lending platform and the parent company of M360 Advisors, LLC, the manager of the Fund
- Money360’s seasoned team of commercial real estate professionals has considerable experience sourcing, underwriting, structuring, pricing, servicing and working out (if necessary) commercial real estate loans

Fund Investment Criteria	
Target Loan Size:	\$3 million to \$25 million
Collateral Types:	Commercial and multifamily
Collateral Location:	United States
Security Interest:	First-priority lien
Maximum LTV:	75%
Target Portfolio LTV:	65%
Loan Maturities:	12 - 36 months
Fund Assets:	Primarily whole loans



Case Studies



Fund Overview

