

**KENTUCKY RETIREMENT SYSTEMS
INVESTMENT COMMITTEE MEETING**

Thursday, May 16th, 2019

9:00 a.m.

1270 Louisville Rd.

Frankfort, Kentucky 40601

AGENDA

- 9:00AM Call to Order
- 9:01AM [Approval of Minutes*- February 12th, 2019](#)
- 9:02AM [Standard Reports and Performance – Rich Robben](#)
- 9:15AM [New Fund Recommendation – Middle Ground I – Anthony Chiu](#)
- 9:50PM Adjourn

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

**MINUTES OF MEETING
KENTUCKY RETIREMENT SYSTEMS
QUARTERLY INVESTMENT COMMITTEE
FEBRUARY 12, 2019, 2:00 P.M., E.T.
1270 LOUISVILLE ROAD, FRANKFORT, KENTUCKY 40601**

At the February 12, 2019 Quarterly Investment Committee Meeting, the following Committee members were present: Neil Ramsey (Chair), William Cook, Kelly Downard (via telephone), Dave Harris, Matthew Monteiro, Jerry Powell and Keith Peercy. Trustee Betty Pendergrass was also present. Staff members present were David Eager, Rebecca Adkins, Anthony Chiu, Joe Gilbert, Ann Case, Shaun Case, Jared Crawford, Kristen Coffey, Michael Curtsinger, Natalie Young, Amy Hahn, Erin Surratt, David Zeigler, Connie Davis, Joe Bowman, Mark Blackwell, Phillip Cook and Alane Foley. David Lindberg, Chris Tessman, Jamie Gnall, Craig Morton and Marc Freidburg from Wilshire Associates were also present.

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

Mr. Ramsey introduced the agenda item *Approval of Minutes- December 5, 2018*. Mr. Harris moved and was seconded by Mr. Peercy to approve the minutes as presented. The motion passed unanimously.

Mr. Ramsey introduced agenda item *Standard Reports and Performance*. Mr. Rich Robben provided an overview of investment performance. This was provided for informational purposes only.

Mr. Ramsey introduced agenda item *New Broker Recommendation*. KRS staff would like to add Abel Noser, LLC to its list of approved brokers. Mr. Cook moved and was seconded by Mr. Harris to approve the addition of Abel Noser, LLC. The motion passes unanimously.

Mr. Ramsey introduced agenda item *Manager Onboarding Policy*. Mr. Jared Crawford reviewed the Investment Manager Onboarding Checklist with the Committee. Mr. Harris moved and was seconded by Mr. Powell to approve the checklist as presented. The motion passed unanimously.

Mr. Ramsey introduced agenda item *Portfolio Construction*. Mr. Rich Robben introduced David Lindberg, Chris Tessman and Jamie Gnall from Wilshire Associates. They provided an overview of their Active Management Plan presentation to the Committee. This was presented for informational purposes only.

Mr. Joe Gilbert reviewed the Systematic Financial Management Midcap Value Strategy Exit memo. He discussed the background, termination considerations, asset relocation and transition. This was provided for informational purposes only.

Mr. Ramsey introduced agenda item *Manager Recommendation*. He advised that this is not actually a recommendation but more of an educational piece on M360 Advisors. Mr. Rich Robben provided an overview of M360 Advisors to the Committee. This was provided for informational purposes only.

There being no further business, Mr. Powell moved and was seconded by Mr. Harris to adjourn the meeting at 1:15 p.m. The next meeting of the Investment Committee is scheduled for 9:00 a.m. May 7, 2019. Copies of all documents presented are incorporated as part of the minutes of the Investment Committee meeting held February 12, 2019.

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 February 12, 2019 were approved by the Investment Committee on May 16, 2019.

Committee Chair

I have reviewed the Minutes of the Investment Committee Meeting on February 12, 2019 for form, content, and legality.

Office of Legal Services



KENTUCKY RETIREMENT SYSTEMS

David L. Eager, Executive Director

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MEMORANDUM

Date: May 2, 2019

To: John R. Farris, 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 March 31, 2019, 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

Dave Harris, Member
Investment Committee of the Board of Trustees

Kelly Downard, Member
Investment Committee of the Board of Trustees

David L. Eager
Executive Director

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 Robbin,
Interim Chief Investment 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 (KRS) Pension Fund
 FY2019 Investment Policy Performance Review
 For the Quarter Ended March 31, 2019

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. It should be noted that peer, volatility, and risk-return data is preliminary.

Figure 1: KERS and SPRS Target Asset Allocations

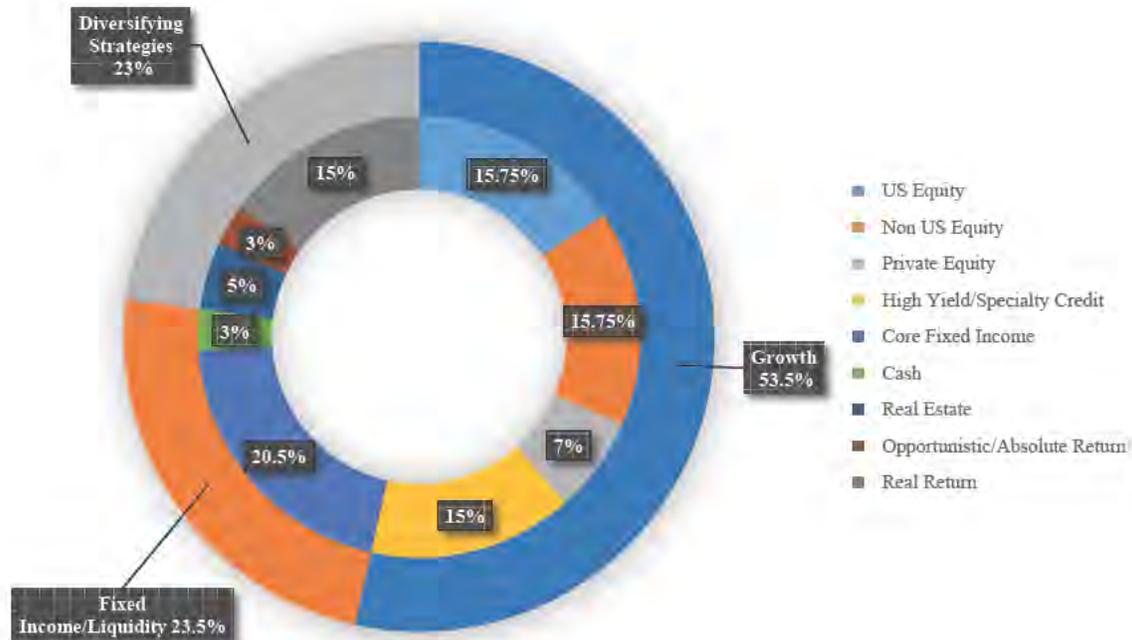
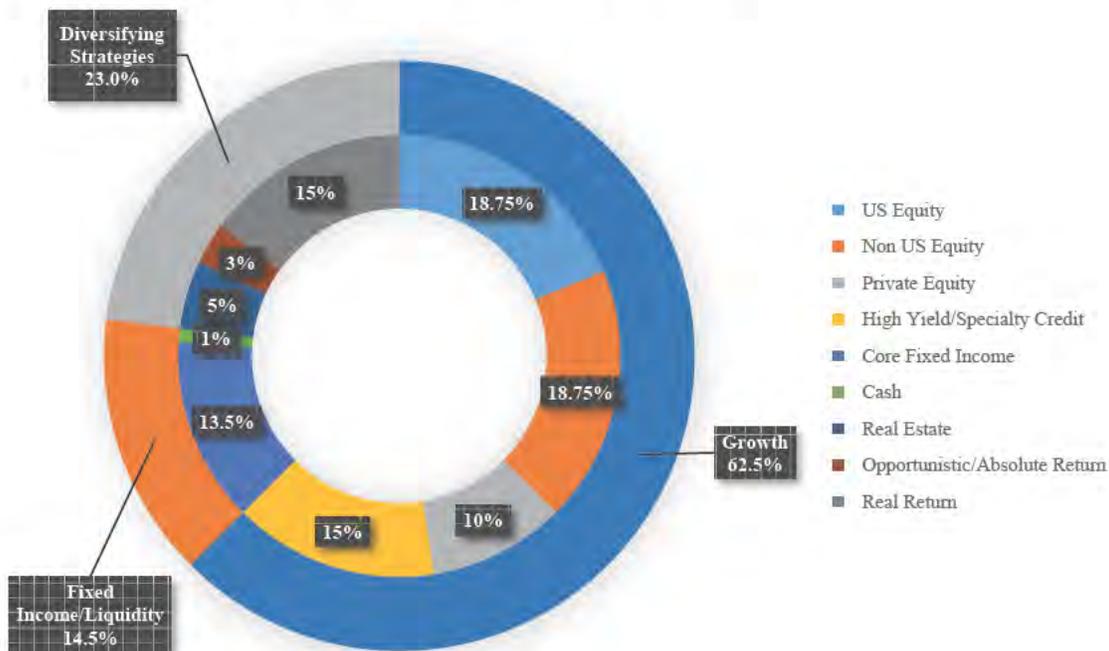


Figure 2: KERS-H, CERS, and CERS-H Target Asset Allocations



KERS

KRS Pension Fund Asset Allocation for KERS								
For the Quarter Ended March 31, 2019								
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2	FY2019 Q3
Growth	53.50%	64.98%	63.64%	63.30%	63.69%	68.99%	51.37%	54.93%
US Equity	15.75%	18.79%	18.88%	18.24%	16.39%	14.99%	13.41%	14.23%
Non US Equity	15.75%	20.55%	19.34%	20.32%	19.88%	18.69%	16.41%	17.01%
Private Equity	7.00%	12.97%	12.46%	11.89%	11.85%	11.69%	11.72%	9.83%
High Yield/Specialty Credit	15.00%	12.67%	12.96%	12.85%	15.57%	23.62%	9.83%	13.86%
Fixed Income / Liquidity	23.50%	14.94%	16.91%	17.58%	17.48%	12.63%	33.17%	30.71%
Core Fixed Income	20.50%	10.96%	11.68%	12.50%	13.21%	8.25%	25.24%	22.42%
Cash	3.00%	3.98%	5.23%	5.08%	4.27%	4.38%	7.93%	8.29%
Diversifying Strategies	23.00%	19.55%	19.33%	18.99%	18.69%	18.24%	15.47%	14.38%
Real Estate	5.00%	3.83%	4.29%	4.38%	4.64%	4.81%	4.03%	3.82%
Opportunistic/Absolute Return	3.00%	7.61%	7.22%	7.14%	6.33%	5.31%	3.77%	2.81%
Real Return	15.00%	8.11%	7.82%	7.47%	7.72%	8.12%	7.67%	7.75%

SPRS

KRS Pension Fund Asset Allocation for SPRS								
For the Quarter Ended March 31, 2019								
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2	FY2019 Q3
Growth	53.50%	62.93%	59.66%	58.75%	57.71%	65.81%	51.58%	55.30%
US Equity	15.75%	22.23%	20.80%	19.78%	17.33%	15.72%	14.05%	15.11%
Non US Equity	15.75%	23.24%	21.89%	22.53%	20.85%	18.89%	16.58%	17.41%
Private Equity	7.00%	8.65%	8.36%	8.07%	8.11%	7.85%	8.19%	7.18%
High Yield/Specialty Credit	15.00%	8.81%	8.61%	8.37%	11.42%	23.35%	12.76%	15.60%
Fixed Income / Liquidity	23.50%	17.40%	20.65%	22.36%	23.79%	16.41%	32.92%	29.98%
Core Fixed Income	20.50%	12.92%	13.85%	16.14%	18.32%	10.71%	24.93%	23.67%
Cash	3.00%	4.48%	6.80%	6.22%	5.47%	5.70%	7.99%	6.31%
Diversifying Strategies	23.00%	19.10%	19.51%	18.72%	18.34%	17.61%	15.51%	14.73%
Real Estate	5.00%	4.31%	4.65%	4.61%	4.79%	4.81%	4.27%	4.06%
Opportunistic/Absolute Return	3.00%	6.58%	6.16%	5.96%	5.23%	4.31%	3.15%	2.40%
Real Return	15.00%	8.21%	8.70%	8.15%	8.32%	8.49%	8.09%	8.27%

KERS-H

KRS Pension Fund Asset Allocation for KERS-H								
For the Quarter Ended March 31, 2019								
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2	FY2019 Q3
Growth	62.50%	66.93%	65.33%	64.68%	62.58%	68.37%	60.31%	63.34%
US Equity	18.75%	24.68%	24.02%	23.00%	19.54%	18.18%	16.69%	17.84%
Non US Equity	18.75%	26.22%	25.01%	25.67%	23.50%	21.48%	19.37%	20.23%
Private Equity	10.00%	9.17%	9.50%	9.30%	9.52%	9.35%	10.25%	9.15%
High Yield/Specialty Credit	15.00%	6.86%	6.80%	6.71%	10.02%	19.36%	14.00%	16.12%
Fixed Income / Liquidity	14.50%	12.40%	15.01%	16.51%	16.59%	13.94%	23.88%	21.73%
Core Fixed Income	13.50%	8.72%	10.04%	12.72%	12.39%	10.10%	18.92%	16.65%
Cash	1.00%	3.68%	4.97%	3.79%	4.20%	3.84%	4.96%	5.08%
Diversifying Strategies	23.00%	19.52%	19.37%	18.55%	18.06%	17.42%	15.80%	14.92%
Real Estate	5.00%	4.23%	4.51%	4.45%	4.58%	4.61%	4.25%	4.01%
Opportunistic/Absolute Return	3.00%	6.62%	6.15%	5.94%	5.18%	4.28%	3.21%	2.44%
Real Return	15.00%	8.67%	8.71%	8.16%	8.30%	8.53%	8.34%	8.47%

CERS

KRS Pension Fund Asset Allocation for CERS								
For the Quarter Ended March 31, 2019								
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2	FY2019 Q3
Growth	62.50%	67.38%	65.67%	65.42%	62.88%	67.63%	61.10%	64.76%
US Equity	18.75%	25.04%	24.16%	23.27%	19.57%	18.25%	17.06%	18.36%
Non US Equity	18.75%	26.55%	25.14%	25.94%	23.55%	21.61%	19.84%	20.85%
Private Equity	10.00%	8.65%	9.16%	9.06%	9.37%	9.25%	10.38%	9.38%
High Yield/Specialty Credit	15.00%	7.14%	7.21%	7.15%	10.39%	18.52%	13.82%	16.17%
Fixed Income / Liquidity	14.50%	11.93%	14.43%	15.27%	18.26%	14.16%	22.47%	19.66%
Core Fixed Income	13.50%	9.00%	10.26%	12.21%	14.69%	10.19%	18.87%	16.95%
Cash	1.00%	2.93%	4.17%	3.06%	3.57%	3.97%	3.60%	2.71%
Diversifying Strategies	23.00%	19.73%	19.84%	19.25%	18.81%	18.16%	16.43%	15.57%
Real Estate	5.00%	4.28%	4.60%	4.56%	4.71%	4.77%	4.23%	4.02%
Opportunistic/Absolute Return	3.00%	7.10%	6.66%	6.46%	5.67%	4.69%	3.53%	2.69%
Real Return	15.00%	8.35%	8.58%	8.23%	8.43%	8.70%	8.67%	8.86%

CERS-H

KRS Pension Fund Asset Allocation for CERS-H								
For the Quarter Ended March 31, 2019								
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2	FY2019 Q3
Growth	62.50%	67.38%	65.67%	65.42%	62.88%	68.33%	61.05%	64.58%
US Equity	18.75%	25.04%	24.16%	23.27%	19.57%	18.26%	17.00%	18.28%
Non US Equity	18.75%	26.55%	25.14%	25.94%	23.55%	21.64%	19.80%	20.78%
Private Equity	10.00%	8.65%	9.16%	9.06%	9.37%	9.45%	10.58%	9.56%
High Yield/Specialty Credit	15.00%	7.14%	7.21%	7.15%	10.39%	18.98%	13.67%	15.96%
Fixed Income / Liquidity	14.50%	11.93%	14.43%	15.27%	18.26%	13.69%	22.70%	20.00%
Core Fixed Income	13.50%	9.00%	10.26%	12.21%	14.69%	9.63%	18.91%	16.62%
Cash	1.00%	2.93%	4.17%	3.06%	3.57%	4.06%	3.79%	3.38%
Diversifying Strategies	23.00%	19.73%	19.84%	19.25%	18.81%	17.86%	16.23%	15.42%
Real Estate	5.00%	4.28%	4.60%	4.56%	4.71%	4.51%	4.04%	3.84%
Opportunistic/Absolute Return	3.00%	7.10%	6.66%	6.46%	5.67%	4.46%	3.37%	2.57%
Real Return	15.00%	8.35%	8.58%	8.23%	8.43%	8.89%	8.82%	9.01%

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 third quarter of fiscal year 2019. All plans were below target.

KRS Pension Fund Market Values and Returns					
For the Quarter Ended March 31, 2019					
	Market Value	% of Total	Return	Index	Performance
KERS	\$2,106,573,358	16.93%	5.13	6.59	Below Target
KERS-H	\$666,103,682	5.35%	6.15	7.01	Below Target
CERS	\$7,040,510,802	56.57%	6.29	7.01	Below Target
CERS-H	\$2,361,381,878	18.97%	6.30	7.01	Below Target
SPRS	\$271,834,310	2.18%	5.61	6.59	Below Target
Total	\$12,446,404,030	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 1-Year returns for each of KRS' plans and KRS in total. All plans were below target.

KRS Pension Fund FY2019 Returns by Plan				
For the Quarter Ended March 31, 2019				
Fund	Return	Benchmark	Benchmark Rate of Return	Performance
KRS 1-Year Return	3.73	KRS Pension IPS Policy	4.46	Below Target
KERS 1-Year Return	3.75	KERS Pension IPS Policy	4.43	Below Target
KERS-H 1-Year Return	3.61	KERS-H Pension IPS Policy	4.66	Below Target
CERS 1-Year Return	3.65	CERS Pension IPS Policy	4.66	Below Target
CERS-H 1-Year Return	3.70	CERS-H Pension IPS Policy	4.66	Below Target
SPRS 1-Year Return	3.65	SPRS Pension IPS Policy	4.43	Below Target

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

KRS Pension Fund Long-Term Returns				
For the Quarter Ended March 31, 2019				
Fund	Return	Benchmark	Benchmark Rate of Return	Performance
KERS 30-Year Return	8.27	Actuarial Assumed Rate of Return	5.25	Above Target
KERS 10-Year Return	9.38	Actuarial Assumed Rate of Return	5.25	Above Target
KERS-H 30-Year Return	8.34	Actuarial Assumed Rate of Return	6.25	Above Target
KERS-H 10-Year Return	9.61	Actuarial Assumed Rate of Return	6.25	Above Target
CERS 30-Year Return	8.35	Actuarial Assumed Rate of Return	6.25	Above Target
CERS 10-Year Return	9.62	Actuarial Assumed Rate of Return	6.25	Above Target
CERS-H 30-Year Return	8.35	Actuarial Assumed Rate of Return	6.25	Above Target
CERS-H 10-Year Return	9.63	Actuarial Assumed Rate of Return	6.25	Above Target
SPRS 30-Year Return	8.24	Actuarial Assumed Rate of Return	5.25	Above Target
SPRS 10-Year Return	9.30	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. It should be noted that peer, volatility, and risk-return data is preliminary.

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	12.65	13.49	Below Target	4
Long-Term: (5 & 10 Years)					
U.S. Equity return should exceed the KRS Equity Blended Index.	5-Year	9.42	10.36	Below Target	4
	10-Year	15.18	16.04	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	11.60	11.41	Within Range	0
	10-Year	13.25	13.15	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	0.78	0.86	Below Target	4
	10-Year	1.11	1.17	Below Target	4
U.S. Equity should generate returns that rank above the median return of a relevant peer group.	5-Year	9.42	9.56	Below Target	0
	10-Year	15.18	15.45	Below Target	2

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	8.78	8.21	Above Target	0
Long-Term: (5 & 10 Years)					
Non-U.S. Equity return should exceed the KRS International Equity Blended Index	5-Year	3.64	2.85	Above Target	0
	10-Year	9.32	9.31	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 of the Index.	5-Year	11.57	11.98	Within Range	0
	10-Year	15.04	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	0.30	0.23	Above Target	0
	10-Year	0.64	0.62	Above Target	0
Non-U.S. Equity should generate returns that rank above the median return of a relevant peer group	5-Year	3.64	3.78	Below Target	3
	10-Year	9.32	10.15	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	6.05	4.11	Above Target	0
Long-Term					
Real Return return should exceed the KRS Pension Real Return Custom Benchmark	5-Year	2.80	2.02	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	5.68	4.63	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	0.39	0.30	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	1.62	1.17	Above Target	0
Long-Term: (5 & 10 Years)					
Return should exceed the Citi Group 3 Month -bill Index.	5-Year	1.05	0.72	Above Target	0
	10-Year	0.82	0.41	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	0.31	0.23	Outside Range	4
	10-Year	0.27	0.19	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%. **Not 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 In Compliance

three days) settlement or better.

- 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:

- Goodyear was moved to the S&P MidCap 400 resolved on 3/15/2019.
- Covetrus: merger of Henry Schein Animal Health and Vets First Choice; resolved for Insurance and warrant in Pension on 3/20/2019 and Insurance on 3/29/2019.
- Residio: warrant resolved in Pension on 3/4/2019.
- Livent: zero shares (warrants) on 3/20/2019; fully resolved on 3/25/2019.
- PG&E California Power Company filed for Bankruptcy resolved on 3/15/2019.
- Rebalanced on 3/19/2019.
- Apartment Investment Management reverse stock split of its outstanding shares of common stock. Resolved in Pension on 3/27/19.
- Twenty-First Century Fox sold to Disney on 3/20/2019; resolved on 3/21/2019.

Most of these holdings came into compliance following rebalancing. For Fixed Income the effective duration was triggered by a poorly performing manager that should not have been classified in this asset class.

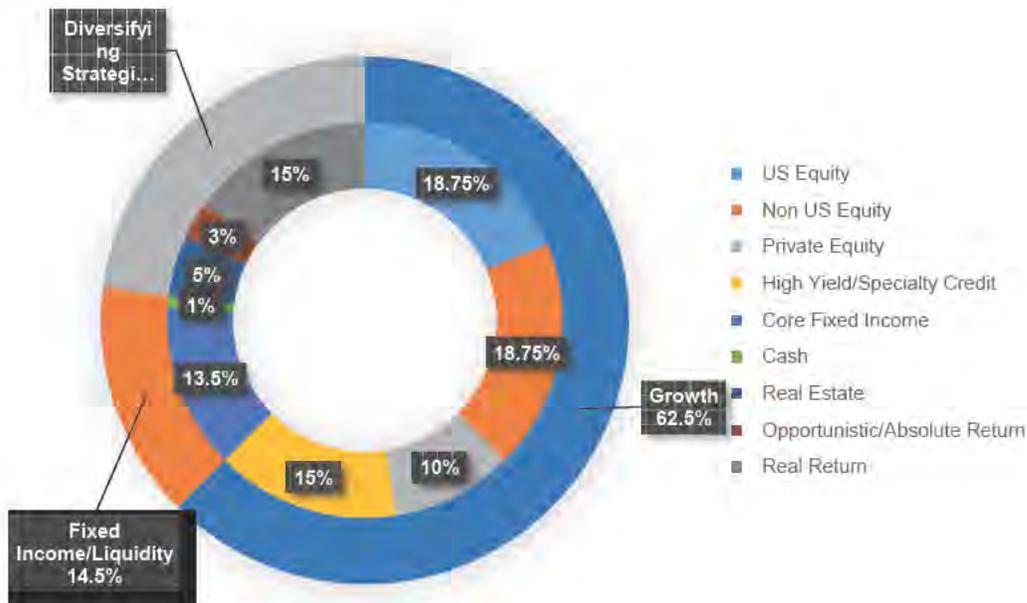
Kentucky Retirement Systems (KRS) Insurance Fund
 FY2019 Investment Policy Compliance Report
 For the Quarter Ended March 31, 2019

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. It should be noted that peer, volatility, and risk-return data is preliminary

Figure 1: Insurance Target Asset Allocations



KRS Insurance Fund Asset Allocation for KERS								
For the Quarter Ended March 31, 2019								
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2	FY2019 Q3
Growth	62.50%	64.27%	63.66%	64.44%	65.15%	70.11%	51.37%	60.52%
US Equity	18.75%	25.53%	24.33%	24.66%	21.98%	20.65%	13.41%	20.04%
Non US Equity	18.75%	26.56%	25.11%	25.78%	25.73%	23.69%	16.41%	21.87%
Private Equity	10.00%	3.65%	5.01%	4.97%	5.16%	5.34%	11.72%	5.10%
High Yield/Specialty Credit	15.00%	8.53%	9.21%	9.03%	12.28%	20.43%	9.83%	13.51%
Fixed Income / Liquidity	14.50%	14.94%	17.12%	17.05%	16.84%	12.57%	33.17%	25.25%
Core Fixed Income	13.50%	10.58%	12.29%	14.08%	13.34%	8.74%	25.24%	18.68%
Cash	1.00%	4.36%	4.83%	2.97%	3.50%	3.83%	7.93%	6.57%
Diversifying Strategies	23.00%	19.57%	19.18%	18.47%	17.97%	17.28%	15.47%	14.23%
Real Estate	5.00%	4.08%	4.04%	4.00%	4.13%	4.16%	4.03%	3.31%
Opportunistic/Absolute Return	3.00%	6.83%	6.33%	6.11%	5.35%	4.47%	3.77%	2.61%
Real Return	15.00%	8.66%	8.81%	8.36%	8.49%	8.65%	7.67%	8.31%

KERS-H

KRS Insurance Fund Asset Allocation for KERS-H								
For the Quarter Ended March 31, 2019								
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2	FY2019 Q3
Growth	62.50%	66.43%	65.58%	65.30%	62.28%	67.01%	60.31%	61.39%
US Equity	18.75%	25.43%	24.56%	23.44%	19.54%	18.26%	16.69%	18.53%
Non US Equity	18.75%	26.74%	25.36%	26.19%	23.49%	21.64%	19.37%	20.90%
Private Equity	10.00%	7.30%	8.75%	8.82%	9.26%	9.48%	10.25%	9.93%
High Yield/Specialty Credit	15.00%	6.96%	6.91%	6.85%	9.99%	17.63%	14.00%	12.03%
Fixed Income / Liquidity	14.50%	12.12%	14.19%	15.03%	18.56%	14.52%	23.88%	22.99%
Core Fixed Income	13.50%	9.69%	11.19%	13.04%	15.30%	10.84%	18.92%	20.03%
Cash	1.00%	2.43%	3.00%	1.99%	3.26%	3.68%	4.96%	2.96%
Diversifying Strategies	23.00%	19.87%	20.18%	19.64%	19.13%	18.43%	15.80%	15.61%
Real Estate	5.00%	4.54%	4.91%	4.90%	5.08%	5.16%	4.25%	4.18%
Opportunistic/Absolute Return	3.00%	7.25%	6.78%	6.59%	5.80%	4.87%	3.21%	2.92%
Real Return	15.00%	8.08%	8.49%	8.15%	8.25%	8.40%	8.34%	8.51%

CERS

KRS Insurance Fund Asset Allocation for CERS								
For the Quarter Ended March 31, 2019								
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2	FY2019 Q3
Growth	62.50%	67.62%	66.54%	66.01%	63.25%	68.05%	61.10%	61.23%
US Equity	18.75%	25.28%	24.41%	23.26%	19.46%	18.16%	17.06%	18.11%
Non US Equity	18.75%	26.57%	25.19%	25.85%	23.41%	21.51%	19.84%	20.41%
Private Equity	10.00%	9.23%	10.43%	10.49%	10.93%	11.01%	10.38%	11.55%
High Yield/Specialty Credit	15.00%	6.54%	6.51%	6.41%	9.45%	17.37%	13.82%	11.16%
Fixed Income / Liquidity	14.50%	11.06%	12.77%	14.38%	17.68%	13.61%	22.47%	23.34%
Core Fixed Income	13.50%	8.09%	9.36%	11.83%	14.12%	9.77%	18.87%	19.28%
Cash	1.00%	2.97%	3.41%	2.55%	3.56%	3.84%	3.60%	4.06%
Diversifying Strategies	23.00%	19.96%	20.24%	19.56%	19.04%	18.31%	16.43%	15.43%
Real Estate	5.00%	4.42%	4.75%	4.70%	4.85%	4.89%	4.23%	3.90%
Opportunistic/Absolute Return	3.00%	6.95%	6.47%	6.24%	5.46%	4.57%	3.53%	2.73%
Real Return	15.00%	8.59%	9.02%	8.62%	8.73%	8.85%	8.67%	8.80%

CERS-H

KRS Insurance Fund Asset Allocation for CERS-H								
For the Quarter Ended March 31, 2019								
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2	FY2019 Q3
Growth	62.50%	67.98%	66.85%	66.49%	63.56%	68.80%	61.05%	62.00%
US Equity	18.75%	25.40%	24.48%	23.38%	19.47%	18.21%	17.00%	18.30%
Non US Equity	18.75%	26.72%	25.27%	26.00%	23.44%	21.58%	19.80%	20.63%
Private Equity	10.00%	9.41%	10.76%	10.84%	11.37%	11.50%	10.58%	12.12%
High Yield/Specialty Credit	15.00%	6.45%	6.34%	6.27%	9.28%	17.51%	13.67%	10.95%
Fixed Income / Liquidity	14.50%	10.95%	13.09%	14.06%	17.51%	12.98%	22.70%	22.65%
Core Fixed Income	13.50%	8.20%	9.69%	11.40%	13.90%	9.50%	18.91%	19.33%
Cash	1.00%	2.75%	3.40%	2.66%	3.61%	3.48%	3.79%	3.32%
Diversifying Strategies	23.00%	19.58%	20.03%	19.42%	18.89%	18.19%	16.23%	15.34%
Real Estate	5.00%	4.44%	4.78%	4.75%	4.91%	4.97%	4.04%	3.98%
Opportunistic/Absolute Return	3.00%	7.13%	6.65%	6.43%	5.64%	4.73%	3.37%	2.82%
Real Return	15.00%	8.01%	8.60%	8.24%	8.34%	8.49%	8.82%	8.54%

SPRS

KRS Insurance Fund Asset Allocation for SPRS								
For the Quarter Ended March 31, 2019								
Asset Class	Target Allocation	FY2018 Q1	FY2018 Q2	FY2018 Q3	FY2018 Q4	FY2019 Q1	FY2019 Q2	FY2019 Q3
Growth	62.50%	68.15%	67.20%	66.94%	64.18%	70.53%	51.58%	62.74%
US Equity	18.75%	25.41%	24.54%	23.45%	19.65%	18.57%	14.05%	18.58%
Non US Equity	18.75%	26.75%	25.31%	26.10%	23.44%	21.76%	16.58%	20.72%
Private Equity	10.00%	9.42%	10.93%	11.03%	11.56%	11.69%	8.19%	12.18%
High Yield/Specialty Credit	15.00%	6.57%	6.42%	6.36%	9.53%	18.51%	12.76%	11.26%
Fixed Income / Liquidity	14.50%	10.94%	12.91%	13.73%	16.99%	11.34%	32.92%	22.23%
Core Fixed Income	13.50%	7.98%	9.41%	10.87%	13.36%	9.07%	24.93%	19.17%
Cash	1.00%	2.96%	3.50%	2.86%	3.63%	2.27%	7.99%	3.06%
Diversifying Strategies	23.00%	19.24%	19.86%	19.30%	18.80%	18.10%	15.51%	15.03%
Real Estate	5.00%	4.71%	5.09%	5.07%	5.25%	5.31%	4.27%	4.25%
Opportunistic/Absolute Return	3.00%	7.41%	6.92%	6.71%	5.89%	4.94%	3.15%	2.90%
Real Return	15.00%	7.12%	7.85%	7.52%	7.66%	7.85%	8.09%	7.88%

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 third quarter of fiscal year 2019. No plan surpassed its benchmark.

KRS Insurance Fund FY 2019 Returns					
For the Quarter Ended March 31, 2019					
	Market Value	% of Total	Return	Index	Performance
KERS	\$888,137,724	16.80%	6.53	6.96	Below Target
KERS-H	\$515,569,265	9.75%	6.17	6.69	Below Target
CERS	\$2,400,880,317	45.43%	6.12	7.04	Below Target
CERS-H	\$1,287,187,580	24.35%	6.12	7.04	Below Target
SPRS	\$193,458,309	3.66%	6.09	7.04	Below Target
Total	\$5,285,233,196	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. No plan surpassed its benchmark.

KRS Insurance Fund FY2019 Returns by Plan				
For the Quarter Ended March 31, 2019				
Fund	Return	Benchmark	Benchmark Rate of Return	Performance
KRS 1-Year Return	3.75	KRS Insurance IPS Policy Index	4.14	Below Target
KERS 1-Year Return	2.89	KERS Insurance IPS Policy Index	4.58	Below Target
KHAZ 1-Year Return	3.64	KERS-H Insurance IPS Policy Index	4.75	Below Target
CERS 1-Year Return	3.86	CERS Insurance IPS Policy Index	4.75	Below Target
CHAZ 1-Year Return	3.92	CERS-H Insurance IPS Policy Index	4.75	Below Target
SPRS 1-Year Return	3.86	SPRS Insurance IPS Policy Index	4.75	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 March 31, 2019				
Fund	Return	Benchmark	Benchmark Rate of Return	Performance
KERS 30-Year Return	7.51	Actuarial Assumed Rate of Return	6.25	Above Target
KERS 10-Year Return	9.87	Actuarial Assumed Rate of Return	6.25	Above Target
KERS-H 30-Year Return	7.60	Actuarial Assumed Rate of Return	6.25	Above Target
KERS-H 10-Year Return	10.16	Actuarial Assumed Rate of Return	6.25	Above Target
CERS 30-Year Return	7.63	Actuarial Assumed Rate of Return	6.25	Above Target
CERS 10-Year Return	10.22	Actuarial Assumed Rate of Return	6.25	Above Target
CERS-H 30-Year Return	7.63	Actuarial Assumed Rate of Return	6.25	Above Target
CERS-H 10-Year Return	10.25	Actuarial Assumed Rate of Return	6.25	Above Target
SPRS 30-Year Return	7.63	Actuarial Assumed Rate of Return	6.25	Above Target
SPRS 10-Year Return	10.24	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. It should be noted that peer, volatility, and risk-return data is preliminary.

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	12.70	13.49	Below Target	4
Long-Term: (5 & 10 Years)					
U.S. Equity return should exceed the KRS Equity Blended Index.	5-Year	9.64	10.36	Below Target	4
	10-Year	15.13	15.87	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	11.57	11.41	Within Range	0
	10-Year	13.13	13.02	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	0.79	0.86	Below Target	4
	10-Year	1.11	1.17	Below Target	4
U.S. Equity should generate returns that rank above the median return of a relevant peer group.	5-Year	9.64	9.56	Above Target	0
	10-Year	15.13	15.45	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	8.63	8.21	Above Target	0
Long-Term: (5 & 10 Years)					
Non-U.S. Equity return should exceed the KRS International Equity Blended Index	5-Year	3.51	2.85	Above Target	0
	10-Year	8.91	9.03	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	11.56	11.98	Within Range	0
	10-Year	14.79	15.62	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	0.29	0.23	Above Target	0
	10-Year	0.63	0.61	Above Target	0
Non-U.S. Equity should generate returns that rank above the median return of a relevant peer group	5-Year	3.51	3.78	Below Target	4
	10-Year	8.91	10.15	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	5.54	3.95	Above Target	0
Long-Term: (5 & 10 Years)					
Real Return return should exceed the KRS Pension Real Return Custom Benchmark	5-Year	2.65	2.10	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	5.17	4.35	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	0.39	0.33	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	1.33	1.17	Above Target	0
Long-Term: (5 & 10 Years)					
Return should exceed the Citi Group 3 Month -bill Index.	5-Year	0.89	0.72	Above Target	0
	10-Year	0.59	0.41	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	0.24	0.23	Above Target	0
	10-Year	0.20	0.19	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%. **Not 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 In Compliance

three days) settlement or better.

- 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:

- Goodyear was moved to the S&P MidCap 400; resolved on 3/15/2019.
- Covetrus: merger of Henry Schein Animal Health and Vets First Choice; resolved for Insurance and warrant in Pension on 3/20/2019 and Insurance on 3/29/2019.
- Residio: warrant resolved in Pension on 3/4/2019.
- Livent: zero shares (warrants) on 3/20/2019 resolved on 3/25/2019.
- PG&E California Power Company filed for Bankruptcy; resolved on 3/15/2019.
- Rebalanced on 3/19/2019.
- Apartment Investment Management: reverse stock split of its outstanding shares of common stock. Resolved in Pension on 3/27/19.
- Twenty-First Century Fox sold to Disney on 3/20/2019; resolved on 3/21/2019.

Most of these holdings came into compliance following rebalancing. For Fixed Income the effective duration was triggered by a poorly performing manager that should not have been classified in this asset class.

March 2019

KRS MONTHLY PERFORMANCE UPDATE

What's going on in the marketplace?

Global equity markets continued their 2019 rise during the month despite investors being pulled in two directions. Investors were faced with weighing the potential slowing global growth versus accommodative central banks. Dovish signals from the Fed combined with the hopes of a trade deal between the U.S. and China pushed the markets higher. Bond yields declined in the face of rising equity markets, causing a rise in fixed income markets.

U.S. Equities

U.S. equity markets gained roughly 1.5% during the month per the Russell 3000. Large caps returned to lead the market after underperforming their small cap counterparts during the first two months of 2019. Large caps returned nearly 2%, while both mid-caps (-0.6%) and small caps (-2.1%) lost ground during the month. Again, growth outpaced value, this time by nearly 215 bps (R3000G 2.5%, R3000V 0.4%).

The KRS U.S. Equity portfolio underperformed the Russell 3000 Index by 45 basis points during the month (1.0% vs 1.5%). The portfolio's relative performance was driven by both stock selection and allocation decisions. From a stock selection perspective, the all cap growth and small cap strategies trailed their respective indices. The internal factor based portfolio trailed the S&P 500 by 84 bps, which has more to do with its tilts toward value and smaller in terms of market cap (see above). From an allocation perspective, the previous comment holds true for the portfolio in general.

Non-U.S. Equities

Non-U.S. equities provided gaining just over 0.5% per the MSCI ACWI Ex-U.S. Emerging markets outpaced developed markets by roughly 30bps, while growth outperformed value for the period.

The KRS Non-U.S. Equity portfolio outpaced the index by 15 basis points during the month (0.7% vs 0.5%). Stock selection was primarily responsible for the relative outperformance as three of the four active large cap managers either met or outperformed their index. The small cap allocation also outperformed its index. Allocation decisions had little impact on relative performance.

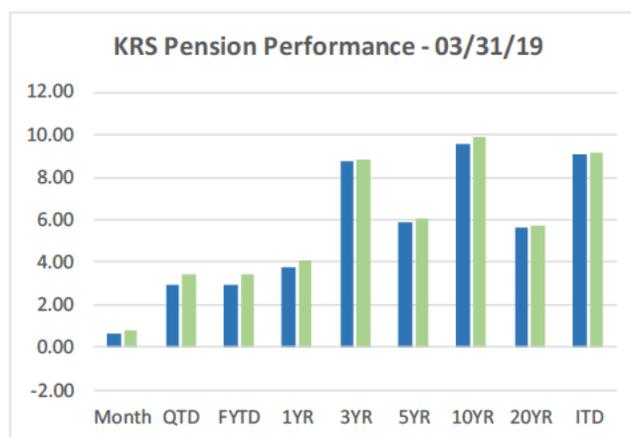
Fixed Income

The fixed income market performed well during the month. The Aggregate and intermediate credit portions of the market led the way, returning 1.9% and 1.6%, respectively. The high yield market returned just over 0.9% for the period. The only real negative return came from the leveraged loan portion of the market, which lost close to 20 bps.

The KRS specialty credit allocation performed well, returning 0.8%. Results were mixed amongst individual mandates with respect to relative performance. The KRS core portion of the portfolio performed well, providing an absolute return of 142 bps.

Alternative Assets

The diversifying strategy group gained 1.4% during the period. The Real Return portfolio earned 1.6% during the month, and was the strongest segment of the market. The Real Estate and Opportunistic portfolios added 131 bps and 95 bps,



respectively. The Absolute Return allocation gained 0.6%. The Private Equity portion of the portfolio lost ground, returning -2.89%; however, it's important to note that the asset class is reported on a lag reflecting performance during a turbulent fourth quarter last year.

Cash

The cash portfolio performed inline during the month (0.2% vs 0.2%). The cash allocation finished the period above target (4.0%) 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 - Transition Period w/Sliding Targets</u> 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	<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 - Transition Period w/Sliding Targets</u> 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
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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%)

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%)

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

KENTUCKY RETIREMENT SYSTEMS - PENSION FUND - NET RETURNS - 03/31/19

Category	Benchmark	Inception	Market Value	% of Total	1 Month	3 Months	YTD	1 Year	3 Years	5 Years	10 Years	20 Years	TDE
TOTAL FUND	KY Ret. Blended Index	4/1/1984	12,446,404,032.22	100.00	0.64	0.82	6.09	6.93	2.32	3.38	3.73	4.09	8.70
GROWTH			7,825,896,922.95	62.88	0.23	0.22	7.80	6.93	2.48	3.38	3.73	4.09	8.70
US PUBLIC	KY Domestic Equity Blend	4/1/1994	2,184,088,621.12	17.55	1.01	1.46	14.25	14.04	3.33	4.70	7.69	8.77	12.65
EQUITY NON US	KY Ret.Int'l Eq. Blended Index	7/1/2000	2,499,438,141.89	20.08	0.69	0.54	11.14	10.30	-2.12	-2.43	-0.88	-4.36	8.78
PRIVATE EQUITY	Russell 3000 3%(Qtr Lag)	7/1/2002	1,173,707,359.06	9.43	-2.89	-2.89	-1.99	-1.99	7.84	7.84	10.64	10.64	12.01
HIGH YIELD / SPECIALTY CREDIT	Bloomberg Barclays US High Yield		1,968,462,400.88	15.82	0.76	0.76	3.23	3.23	-4.47	4.68			
FIXED INCOME / LIQUIDITY			2,729,633,139.48	21.93	1.22	1.23			1.89				
CORE FIXED INCOME	Bloomberg Barclays US Aggregate		2,233,243,631.96	17.94	1.42	1.52	2.75	3.01	4.35	4.65	4.48	2.23	2.03
CASH	Citigroup Treasury Bill-3 Month	1/1/1988	496,389,507.52	3.99	0.29	0.21	0.63	0.60	1.71	1.67	2.16	2.11	1.62
DIVERSIFYING STRATEGIES			1,891,169,051.87	15.19	-1.36	0.41	4.41	3.52	3.41				
REAL ESTATE	NCREIF NPI-ODCE Net 1 Qtr in Arrears Index*	7/1/1984	480,679,397.47	3.86	1.31	1.32	1.83	1.72	7.04	5.29	9.48	7.36	10.07
OPPORTUNISTIC / ABSOLUTE R	HFRI Diversified		333,767,161.92	2.66	0.59	0.75	0.98	4.26	40.86	0.05	0.75	3.74	3.87
REAL RETURN	Pension Real Return Custom Benchmark	7/1/2011	1,078,722,492.48	8.67	1.61	1.61	6.78	6.78	2.51	2.91	3.13	3.13	6.05

KENTUCKY RETIREMENT SYSTEMS - PENSION FUND - PLAN NET RETURNS - 03/31/19

Plan	Benchmark	Inception	Market Value	% of Total	1 Month	3 Months	YTD	1 Year	3 Years	5 Years	10 Years	20 Years	TDE
KERS	KY Ret. KERS Plan Index		2,106,573,358.38	100.00	0.36	0.95	5.13	6.59	3.07	3.84	3.75	4.38	7.95
KERS-H	KY Ret. KERS Haz Plan Index		466,103,852.28	100.00	0.62	0.79	6.15	7.01	2.81	3.54	3.61	4.36	
CERS	KY Ret. CERS Plan Index		7,840,530,801.54	100.00	0.68	0.79	6.29	7.01	2.81	3.34	3.85	4.06	
CERS-H	KY Ret. CERS Haz Plan Index		2,361,381,877.55	100.00	0.68	0.79	6.30	7.01	2.85	3.34	3.70	4.06	
SPRS	KY Ret. SPRS Plan Index		271,834,309.86	100.00	0.65	0.95	5.61	6.59	2.97	3.53	3.65	4.20	



Note: The above chart displays the average monthly allocation.



KENTUCKY RETIREMENT SYSTEMS - INSURANCE FUND - NET RETURNS - 03/31/19

Category	Benchmark	Inception	Market Value	% of Total	1 Month	3 Months	YTD	1 Year	3 Years	5 Years	10 Years	20 Years	TDE
TOTAL FUND	KY Ret. Blended Index	4/1/1987	5,285,233,200.23	100.00	0.71	0.92	6.20	7.04	2.77	3.26	3.75	4.14	8.33
GROWTH		7/1/2018	3,441,701,890.94	65.12	0.44	0.44	7.92		2.83				6.07
US PUBLIC	KY Domestic Equity Blend	7/1/1992	979,743,432.02	18.54	1.02	1.46	14.20	14.04	3.36	4.7	7.64	8.77	12.70
EQUITY NON US	KY Ret.Int'l Eq. Blended Index	4/1/2000	1,097,626,761.17	20.77	0.64	0.54	11.03	10.30	-2.23	-2.42	-4.08	-4.36	8.21
PRIVATE EQUITY	Russell 3000 3%(Qtr Lag)	7/1/2002	553,547,734.26	10.47	-1.39	-1.39	-0.73	-0.73	7.37	7.37	12.30	12.30	13.72
HIGH YIELD / SPECIALTY CREDIT	Bloomberg Barclays US High Yield		830,783,963.49	15.34	0.78	0.78	3.29	3.29	-4.57	4.36			
FIXED INCOME / LIQUIDITY		7/1/2018	1,044,332,538.09	19.76	1.18	1.18	2.33		3.82				
CORE FIXED INCOME	Bloomberg Barclays US Aggregate	7/1/2013	824,249,388.74	15.60	1.42	1.92	2.76	2.94	4.33	4.66	4.29	4.48	2.20
CASH	Citigroup Treasury Bill-3 Month	7/1/1992	220,083,149.35	4.16	0.19	0.21	0.61	0.60	1.68	1.67	2.14	2.11	1.33
DIVERSIFYING STRATEGIES		7/1/2018	799,396,473.01	15.13	1.32	1.42	4.12	3.39	3.39				
REAL ESTATE	NCREIF NPI-ODCE Net 1 Qtr in Arrears Index*	5/1/2009	199,547,038.57	3.78	1.44	1.52	1.95	1.52	7.19	5.29	9.62	7.36	10.28
OPPORTUNISTIC / ABSOLUTE R	HFRI Diversified		145,755,100.21	2.76	0.59	0.75	0.98	4.26	40.86	0.05	0.75	3.75	3.87
REAL RETURN	Pension Real Return Custom Benchmark	7/1/2011	454,096,394.13	8.59	1.48	1.48	6.14	6.14	2.77	2.77	2.84	2.84	5.54

KENTUCKY RETIREMENT SYSTEMS - INSURANCE FUND - PLAN NET RETURNS - 03/31/19

Plan	Benchmark	Inception	Market Value	% of Total	1 Month	3 Months	YTD	1 Year	3 Years	5 Years	10 Years	20 Years	TDE
KERS INS	KY Ins. KERS Plan Index		888,137,723.91	100.00	0.65	1.08	6.53	6.38	2.20	3.54	2.89	4.11	8.37
KERS-H INS	KY Ins. KERS Haz Plan Index		515,569,265.41	100.00	0.70	0.79	6.17	6.29	2.71	3.33	3.64	4.23	
CERS INS	KY Ins. CERS Plan Index		2,400,880,317.47	100.00	0.73	0.92	6.12	7.04	2.83	3.16	3.86	4.18	
CERS-H INS	KY Ins. CERS Haz Plan Index		1,287,187,580.23	100.00	0.73	0.92	6.12	7.04	2.87	3.26	3.92	4.18	
SPRS INS	KY Ins. SPRS Plan Index		193,458,308.83	100.00	0.67	0.92	6.09	7.04	2.83	3.26	3.86	4.18	



Note: The above chart displays the average monthly allocation.

Kentucky Retirement Systems

Domestic and Global Commissions Report

Quarter Ending: March 31, 2019

Kentucky Retirement Systems					
Domestic Equity - Common Stock Commissions					
Quarter Ended March 31, 2019					

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
B RILEY AND CO LLC, NEW YORK	3,010	120	375,043	0.0400	0.0321%
BAIRD, ROBERT W & CO INC, MILWAUKEE	4,820	193	491,174	0.0400	0.0393%
BARCLAYS	25,170	1,007	1,309,024	0.0400	0.0769%
BERNSTEIN SANFORD C & CO, NEW YORK	84,477	2,264	5,364,515	0.0268	0.0422%
BTIG LLC, NEW YORK	535,513	16,065	19,687,586	0.0300	0.0816%
CANTOR FITZGERALD & CO INC, NEW YORK	474,532	14,236	20,354,526	0.0300	0.0699%
CITIGROUP	60,746	1,431	829,300	0.0236	0.1725%
COWEN AND CO LLC, NEW YORK	15,150	606	919,055	0.0400	0.0659%
CREDIT SUISSE	73,152	1,784	3,981,359	0.0244	0.0448%
DIRECT TRADING, UNITED STATES	187,567	5,627	5,054,903	0.0300	0.1113%
GOLDMAN SACHS	210,934	5,516	4,109,153	0.0261	0.1342%
INSTINET CORP	116,796	2,494	5,502,510	0.0214	0.0453%
INVESTMENT TECH GROUP INC, NEW YORK	130,326	2,856	6,038,894	0.0219	0.0473%
ISI GROUP	38,580	1,361	1,837,342	0.0353	0.0741%
ITG INC, NEW YORK	8,898	178	123,814	0.0200	0.1437%
J.P MORGAN SECURITIES INC, NEW YORK	189,693	5,391	14,917,791	0.0284	0.0361%
JEFFERIES & CO INC, NEW YORK	13,450	538	1,283,717	0.0400	0.0419%
JMP SECURITIES, SAN FRANCISCO	8,030	321	269,221	0.0400	0.1193%
JONESTRADING INST SVCS LLC, NEW YORK	26,485	795	2,488,223	0.0300	0.0319%
JP MORGAN SECURITIES	17,640	353	857,354	0.0200	0.0411%
KEYBANC CAPITAL MARKETS INC, NEW YORK	8,740	350	2,302,110	0.0400	0.0152%
LIQUIDNET INC, NEW YORK	77,325	1,795	4,327,257	0.0232	0.0415%
LUMINEX TRADING AND ANALYTICS, BOSTON	23,820	643	2,180,580	0.0270	0.0295%
MACQUARIE SECURITIES	11,560	462	298,300	0.0400	0.1550%
MERRILL LYNCH	38,980	1,279	4,520,996	0.0328	0.0283%
MKM PARTNERS LLC, GREENWICH	15,490	620	421,165	0.0400	0.1471%
NATIONAL FINL SVCS CORP, NEW YORK	950	26	213,921	0.0270	0.0120%
NEEDHAM AND CO LLC, NEW YORK	6,060	242	733,055	0.0400	0.0331%
O NEIL WILLIAM CO INC BCC CLRG, NEW YORK	3,460	138	469,539	0.0400	0.0295%
OPPENHEIMER & CO INC, NEW YORK	15,850	634	1,164,701	0.0400	0.0544%
RAYMOND JAMES & ASSOC INC, ST PETERSBURG	113,568	3,449	7,119,062	0.0304	0.0485%
ROSENBLATT SECURITIES INC, NEW YORK	1,112	22	37,562	0.0200	0.0592%
STATE STREET GLOBAL MARKETS LLC, BOSTON	15,499,377	123,995	577,100,900	0.0080	0.0215%
STEPHENS INC, LITTLE ROCK	4,820	193	202,683	0.0400	0.0951%
STIFEL NICOLAUS	30,180	1,207	1,358,448	0.0400	0.0889%
UBS	586,617	5,206	24,437,904	0.0089	0.0213%
WEDBUSH MORGAN SECS INC, LOS ANGELES	6,030	241	475,210	0.0400	0.0508%
WEDEN and CO	36,791	319	2,370,262	0.0087	0.0135%
WELLS FARGO SECURITIES LLC, CHARLOTTE	17,780	711	502,609	0.0400	0.1415%
WELLS FARGO SECURITIES, LLC, NEW YORK	332,319	10,751	11,429,129	0.0324	0.0941%
WILLIAM BLAIR & CO, CHICAGO	2,430	97	384,073	0.0400	0.0253%
WOLFE TRAHAN SECURITIES, NEW YORK	3,390	136	478,768	0.0400	0.0283%
TOTAL DOMESTIC	19,061,618	215,654	738,322,738	0.0113	0.0292%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
HARVEST PARTNERS V	118,611	1,186	3,020,448	0.0100	0.0393%
INST VEN PTRN XII	51,516	515	1,075,316	0.0100	0.0479%
RIVER ROAD	73,845	2,064	3,077,507	0.0279	0.0671%
RIVER ROAD FAV	1,525,515	43,578	55,003,133	0.0286	0.0792%
S&P 500 INDEX	312,890	2,348	18,281,730	0.0075	0.0128%
STATE STREET TRANSIT	15,499,377	123,995	577,100,900	0.0080	0.0215%
SYSTEMATIC	70,995	1,525	2,224,711	0.0215	0.0685%
TORTOISE CAP	241,909	2,789	6,985,845	0.0115	0.0399%
WARBURG PINCUS PE X	53,557	536	469,791	0.0100	0.1140%
WESTFIELD CAPITAL	1,113,403	37,119	71,083,357	0.0333	0.0522%
TOTAL DOMESTIC	19,061,618	215,654	738,322,738	0.0113	0.0292%

Kentucky Retirement Systems					
Global Equity - Common Stock Commissions					
Quarter Ended March 31, 2019					

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
BANCO ITAU, SAO PAULO	52,800	705	468,999	0.0133	0.1502%
BANCO SANTANDER (BRASIL) S.A, SAO PAULO	186,200	2,434	1,619,883	0.0131	0.1503%
BARCLAYS	417,378	10,480	17,389,547	0.0251	0.0603%
BERENBERG GOSSLER & CIE, HAMBURG	12,530	648	1,084,442	0.0517	0.0598%
BERNSTEIN SANFORD C & CO, NEW YORK	90,611	453	5,811,355	0.0050	0.0078%
BNP PARIBUS	529,358	5,073	7,126,320	0.0096	0.0712%
BNY MELLON CLEARING	48,214	6,792	5,667,163	0.1409	0.1199%
CANTOR FITZGERALD & CO INC, NEW YORK	25,954	753	1,896,686	0.0290	0.0397%
CIBC WORLD MKTS INC, TORONTO	37,000	1,034	1,047,092	0.0279	0.0987%
CITIGROUP	1,800,273	15,368	28,657,992	0.0085	0.0536%
CREDIT LYONNAIS SECS (ASIA), HONG KONG	483,800	634	906,465	0.0013	0.0699%
CREDIT LYONNAIS SECS, SINGAPORE	104,700	2,721	3,684,280	0.0260	0.0739%
CREDIT SUISSE	4,196,008	27,705	33,313,594	0.0066	0.0832%
DAIWA SECURITIES	21,300	566	689,431	0.0266	0.0822%
DEUTSCHE BANK	236,844	12,541	15,644,745	0.0530	0.0802%
DEUTSCHE SEC ASIA LTD, HONG KONG	1,600,000	699	846,368	0.0004	0.0825%
GOLDMAN SACHS	674,407	16,238	16,443,214	0.0241	0.0988%
HSBC	804,670	13,367	16,337,972	0.0166	0.0818%
INSTINET CORP	750,000	580	1,451,445	0.0008	0.0400%
INVESTMENT TECHNOLOGY GROUP LTD,DUBLIN	154,675	1,202	2,041,641	0.0078	0.0589%
J.P MORGAN SECURITIES INC, NEW YORK	42,148	326	3,937,720	0.0077	0.0083%
JEFFERIES & CO INC, NEW YORK	245,597	3,708	7,166,869	0.0151	0.0517%
JEFFERIES & CO LTD, LONDON	22,000	3,263	2,178,396	0.1483	0.1498%
JP MORGAN SECURITIES	1,854,665	20,626	30,131,903	0.0111	0.0685%
KEPLER EQUITIES, PARIS	39,850	5,444	4,531,574	0.1366	0.1201%
MACQUARIE SECURITIES	115,000	6,771	4,824,276	0.0589	0.1404%
MERRILL LYNCH	3,059,724	24,695	46,185,171	0.0081	0.0535%
MIZUHO SECURITIES USA INC. NEW YORK	81,800	2,284	3,361,811	0.0279	0.0679%
MORGAN STANLEY	2,521,940	17,775	24,943,618	0.0070	0.0713%
NATIONAL FINL SVCS CORP, NEW YORK	100,000	3,750	3,021,050	0.0375	0.1241%
NESBITT BURNS, TORONTO (NTDT)	253,000	7,113	5,981,957	0.0281	0.1189%
NUMIS SECURITIES INC., NEW YORK	29,918	2,000	1,998,420	0.0669	0.1001%
PAREL, PARIS	9,448	782	893,553	0.0828	0.0876%
RBC CAPITAL MARKETS	726,786	11,746	13,733,458	0.0162	0.0855%
REDBURN PARTNERS LLP, LONDON	151,682	4,858	4,844,052	0.0320	0.1003%
SANFORD C BERNSTEIN & CO INC, LONDON	83,104	1,293	3,234,191	0.0156	0.0400%
SCOTIA CAPITAL MKTS, TORONTO	160,000	4,524	3,344,173	0.0283	0.1353%
SG SEC (LONDON) LTD, LONDON	382,625	9,520	8,861,068	0.0249	0.1074%
SMBC SECURITIES, INC NEW YORK	129,400	6,006	6,541,040	0.0464	0.0918%
SOCIETE GENERALE LONDON BRANCH, LONDON	654,889	9,098	16,747,184	0.0139	0.0543%
SOCIETE GENERALE, PARIS	17,400	55	110,834	0.0032	0.0499%
UBS	17,901,478	17,656	26,792,188	0.0010	0.0659%
TOTAL GLOBAL	40,809,176	283,290	385,493,140	0.0069	0.0735%

Broker/Account	Shares Traded	Commission	Value of Trade	Per Share	% Cost of Trade
AMERICAN CENTURY	7,278,652	161,325	212,572,180	0.0222	0.0759%
COLUMBIA	170	1,065	727,249	6.2635	0.1464%
FRANKIN TEMPLETON	5,230,300	54,580	56,177,492	0.0104	0.0972%
LAZARD ASSET MGMT	4,378,986	42,565	64,904,249	0.0097	0.0656%
LSV ASSET MANAGEMENT	17,588,589	16,700	36,629,376	0.0009	0.0456%
LSV ASSET MGMT	6,332,201	6,436	14,030,125	0.0010	0.0459%
MANULIFE ASSET MGMT	278	619	452,469	2.2263	0.1368%
TOTAL GLOBAL	40,809,176	283,290	385,493,140	0.0069	0.0735%

Kentucky Retirement Systems

Internal Asset Holdings Report

Quarter Ending: March 31, 2019

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Pension – Internal Equity	pg.3
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Pension – Internal US TIPS	pg.24
Insurance – Internal US Mid Cap	pg.25
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Insurance – Internal US TIPS	pg.47



Asset Detail

Acct Base Currency Code : USD

As Of Date : 3/31/2019

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						234,201,784.66		266,025,509.82	100.00		31,823,725.16
CASH & CASH EQUIVALENTS						1,124,040.82		1,124,040.82	0.42		0.00
U.S. DOLLAR						1,124,040.82	1,124,040.82	1,124,040.82	0.42	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	1,119,034.880	1.00	1.00	1,119,034.88	1,119,034.88	1,119,034.88	1,119,034.88	0.42	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	704.14	704.14	704.14	704.14	0.00	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	53,959.33	53,959.33	53,959.33	53,959.33	0.02	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-759.09	-759.09	-759.09	-759.09	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-48,898.44	-48,898.44	-48,898.44	-48,898.44	-0.02	0.00	0.00
EQUITY						233,077,743.84		264,901,469.00	99.58		31,823,725.16
U.S. DOLLAR						233,077,743.84	233,077,743.84	264,901,469.00	99.58	31,823,725.16	31,823,725.16
464287507	ISHARES CORE S&P MIDCAP ETF	1,398,635.000	189.40	189.40	233,077,743.84	233,077,743.84	264,901,469.00	264,901,469.00	99.58	31,823,725.16	31,823,725.16



Asset Detail

Acct Base Currency Code : USD

As Of Date : 3/31/2019

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						364,139,990.43		404,825,029.63	100.00		40,685,039.20
CASH & CASH EQUIVALENTS						2,381,348.37		2,381,348.37	0.59		0.00
U.S. DOLLAR						2,381,348.37	2,381,348.37	2,381,348.37	0.59	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	261,179.780	1.00	1.00	261,179.78	261,179.78	261,179.78	261,179.78	0.06	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	561,186.83	561,186.83	561,186.83	561,186.83	0.14	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	2,947.82	2,947.82	2,947.82	2,947.82	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	0.38	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	56,744.17	56,744.17	56,744.17	56,744.17	0.01	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-2,245.62	-2,245.62	-2,245.62	-2,245.62	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-41,764.61	-41,764.61	-41,764.61	-41,764.61	-0.01	0.00	0.00
EQUITY						361,758,642.06		402,443,681.26	99.41		40,685,039.20
U.S. DOLLAR						361,758,642.06	361,758,642.06	402,443,681.26	99.41	40,685,039.20	40,685,039.20
001055102	AFLAC NC	26,814.000	50.00	50.00	1,126,180.14	1,126,180.14	1,340,700.00	1,340,700.00	0.33	214,519.86	214,519.86
00206R102	AT&T NC	32,546.000	31.36	31.36	1,170,148.99	1,170,148.99	1,020,642.56	1,020,642.56	0.25	-149,506.43	-149,506.43
002824100	ABBOTT LABORATORIES	18,570.000	79.94	79.94	987,411.27	987,411.27	1,484,485.80	1,484,485.80	0.37	497,074.53	497,074.53
00724F101	ADOBE INC	4,808.000	266.49	266.49	875,185.22	875,185.22	1,281,283.92	1,281,283.92	0.32	406,098.70	406,098.70
00751Y106	ADVANCE AUTO PARTS INC	7,532.000	170.53	170.53	1,137,200.87	1,137,200.87	1,284,431.96	1,284,431.96	0.32	147,231.09	147,231.09
007903107	ADVANCED MICRO DEVICES INC	21,997.000	25.52	25.52	420,455.87	420,455.87	561,363.44	561,363.44	0.14	140,907.57	140,907.57
00846U101	AG LENT TECHNOLOG ES INC	10,160.000	80.38	80.38	600,001.69	600,001.69	816,660.80	816,660.80	0.20	216,659.11	216,659.11
009158106	AIR PRODUCTS & CHEMICALS NC	5,008.000	190.96	190.96	777,513.62	777,513.62	956,327.68	956,327.68	0.24	178,814.06	178,814.06
00971T101	AKAMAI TECHNOLOG ES INC	20,969.000	71.71	71.71	1,426,683.15	1,426,683.15	1,503,686.99	1,503,686.99	0.37	77,003.84	77,003.84
012653101	ALBEMARLE CORP	5,968.000	81.98	81.98	504,929.09	504,929.09	489,256.64	489,256.64	0.12	-15,672.45	-15,672.45
015271109	ALEXANDRIA REAL ESTATE EQUIT E	2,888.000	142.56	142.56	344,209.61	344,209.61	411,713.28	411,713.28	0.10	67,503.67	67,503.67
015351109	ALEXION PHARMACEUTICALS INC	6,909.000	135.18	135.18	793,221.22	793,221.22	933,958.62	933,958.62	0.23	140,737.40	140,737.40
017175100	ALLEGHANY CORP	1,727.000	612.40	612.40	1,018,682.25	1,018,682.25	1,057,614.80	1,057,614.80	0.26	38,932.55	38,932.55
018802108	ALLIANT ENERGY CORP	33,064.000	47.13	47.13	1,369,245.00	1,369,245.00	1,558,306.32	1,558,306.32	0.38	189,061.32	189,061.32
020002101	ALLSTATE CORP/THE	8,765.000	94.18	94.18	714,530.89	714,530.89	825,487.70	825,487.70	0.20	110,956.81	110,956.81
02005N100	ALLY F NANCIAL INC	24,378.000	27.49	27.49	548,308.31	548,308.31	670,151.22	670,151.22	0.17	121,842.91	121,842.91
023135106	AMAZON.COM NC	213.000	1,780.75	1,780.75	244,476.08	244,476.08	379,299.75	379,299.75	0.09	134,823.67	134,823.67
023608102	AMEREN CORP	44,677.000	73.55	73.55	2,687,173.92	2,687,173.92	3,285,993.35	3,285,993.35	0.81	598,819.43	598,819.43
025537101	AMERICAN ELECTRIC POWER CO INC	13,998.000	83.75	83.75	1,023,277.12	1,023,277.12	1,172,332.50	1,172,332.50	0.29	149,055.38	149,055.38
025816109	AMERICAN EXPRESS CO	8,555.000	109.30	109.30	717,887.71	717,887.71	935,061.50	935,061.50	0.23	217,173.79	217,173.79
026874784	AMERICAN INTERNATIONAL GROUP I	21,587.000	43.06	43.06	1,120,243.17	1,120,243.17	929,536.22	929,536.22	0.23	-190,706.95	-190,706.95
030420103	AMERICAN WATER WORKS CO INC	13,320.000	104.26	104.26	1,148,151.09	1,148,151.09	1,388,743.20	1,388,743.20	0.34	240,592.11	240,592.11
031100100	AMETEK INC	9,063.000	82.97	82.97	560,915.25	560,915.25	751,957.11	751,957.11	0.19	191,041.86	191,041.86
032095101	AMPHENOL CORP	9,180.000	94.44	94.44	645,970.28	645,970.28	866,959.20	866,959.20	0.21	220,988.92	220,988.92
032511107	ANADARKO PETROLEUM CORP	25,566.000	45.48	45.48	1,632,429.46	1,632,429.46	1,162,741.68	1,162,741.68	0.29	-469,687.78	-469,687.78
035710409	ANNALY CAPITAL MANAGEMENT INC	158,411.000	9.99	9.99	1,717,513.13	1,717,513.13	1,582,525.89	1,582,525.89	0.39	-134,987.24	-134,987.24
03662Q105	ANSYS NC	6,127.000	182.71	182.71	746,884.68	746,884.68	1,119,464.17	1,119,464.17	0.28	372,579.49	372,579.49
036752103	ANTHEM NC	5,818.000	286.98	286.98	1,198,387.18	1,198,387.18	1,669,649.64	1,669,649.64	0.41	471,262.46	471,262.46
037411105	APACHE CORP	37,027.000	34.66	34.66	1,494,378.88	1,494,378.88	1,283,355.82	1,283,355.82	0.32	-211,023.06	-211,023.06



Asset Detail

Acct Base Currency Code : USD

As Of Date : 3/31/2019

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
039483102	ARCHER-DAN ELS-M DLAND CO	35,927.000	43.13	43.13	1,592,325.47	1,592,325.47	1,549,531.51	1,549,531.51	0.38	-42,793.96	-42,793.96
03965L100	ARCONIC INC	22,107.000	19.11	19.11	437,750.80	437,750.80	422,464.77	422,464.77	0.10	-15,286.03	-15,286.03
052769106	AUTODESK INC	5,777.000	155.82	155.82	684,662.42	684,662.42	900,172.14	900,172.14	0.22	215,509.72	215,509.72
052800109	AUTOLIV INC	11,012.000	73.53	73.53	971,680.91	971,680.91	809,712.36	809,712.36	0.20	-161,968.55	-161,968.55
053332102	AUTOZONE NC	829.000	1,024.12	1,024.12	693,113.45	693,113.45	848,995.48	848,995.48	0.21	155,882.03	155,882.03
053484101	AVALONBAY COMMUNITIES NC	5,248.000	200.73	200.73	955,483.83	955,483.83	1,053,431.04	1,053,431.04	0.26	97,947.21	97,947.21
054937107	BB&T CORP	36,043.000	46.53	46.53	1,650,000.02	1,650,000.02	1,677,080.79	1,677,080.79	0.41	27,080.77	27,080.77
058498106	BALL CORP	11,464.000	57.86	57.86	527,066.74	527,066.74	663,307.04	663,307.04	0.16	136,240.30	136,240.30
060505104	BANK OF AMERICA CORP	47,854.000	27.59	27.59	1,131,722.48	1,131,722.48	1,320,291.86	1,320,291.86	0.33	188,569.38	188,569.38
064058100	BANK OF NEW YORK MELLON CORP/T	30,944.000	50.43	50.43	1,509,622.82	1,509,622.82	1,560,505.92	1,560,505.92	0.39	50,883.10	50,883.10
071813109	BAXTER INTERNATIONAL NC	21,714.000	81.31	81.31	1,231,516.74	1,231,516.74	1,765,565.34	1,765,565.34	0.44	534,048.60	534,048.60
075887109	BECTON DICKINSON AND CO	1,575.000	249.73	249.73	324,843.51	324,843.51	393,324.75	393,324.75	0.10	68,481.24	68,481.24
084670702	BERKSHIRE HATHAWAY INC	5,759.000	200.89	200.89	1,028,117.47	1,028,117.47	1,156,925.51	1,156,925.51	0.29	128,808.04	128,808.04
086516101	BEST BUY CO NC	15,464.000	71.06	71.06	634,880.10	634,880.10	1,098,871.84	1,098,871.84	0.27	463,991.74	463,991.74
097023105	BOEING CO/THE	3,381.000	381.42	381.42	875,070.14	875,070.14	1,289,581.02	1,289,581.02	0.32	414,510.88	414,510.88
09857L108	BOOKING HOLDINGS INC	361.000	1,744.91	1,744.91	657,965.19	657,965.19	629,912.51	629,912.51	0.16	-28,052.68	-28,052.68
099724106	BORGWARNER NC	12,917.000	38.41	38.41	499,797.10	499,797.10	496,141.97	496,141.97	0.12	-3,655.13	-3,655.13
101137107	BOSTON SCIENTIFIC CORP	30,812.000	38.38	38.38	931,074.97	931,074.97	1,182,564.56	1,182,564.56	0.29	251,489.59	251,489.59
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	10,744.000	103.69	103.69	946,320.90	946,320.90	1,114,045.36	1,114,045.36	0.28	167,724.46	167,724.46
115637209	BROWN-FORMAN CORP	27,600.000	52.78	52.78	1,258,882.64	1,258,882.64	1,456,728.00	1,456,728.00	0.36	197,845.36	197,845.36
12504L109	CBRE GROUP NC	7,059.000	49.45	49.45	281,138.84	281,138.84	349,067.55	349,067.55	0.09	67,928.71	67,928.71
12508E101	CDK GLOBAL NC	8,924.000	58.82	58.82	481,753.92	481,753.92	524,909.68	524,909.68	0.13	43,155.76	43,155.76
12514G108	CDW CORP/DE	7,073.000	96.37	96.37	528,156.26	528,156.26	681,625.01	681,625.01	0.17	153,468.75	153,468.75
12541W209	CH ROBINSON WORLDWIDE INC	9,340.000	86.99	86.99	723,243.51	723,243.51	812,486.60	812,486.60	0.20	89,243.09	89,243.09
125523100	CIGNA CORP	4,104.700	160.82	160.82	710,487.99	710,487.99	660,117.85	660,117.85	0.16	-50,370.14	-50,370.14
125581801	CIT GROUP NC	12,570.000	47.97	47.97	504,355.65	504,355.65	602,982.90	602,982.90	0.15	98,627.25	98,627.25
12572Q105	CME GROUP INC	15,909.000	164.58	164.58	2,067,526.02	2,067,526.02	2,618,303.22	2,618,303.22	0.65	550,777.20	550,777.20
125896100	CMS ENERGY CORP	38,653.000	55.54	55.54	1,816,714.63	1,816,714.63	2,146,787.62	2,146,787.62	0.53	330,072.99	330,072.99
126408103	CSX CORP	6,373.000	74.82	74.82	333,932.85	333,932.85	476,827.86	476,827.86	0.12	142,895.01	142,895.01
126650100	CVS HEALTH CORP	4,941.363	53.93	53.93	386,438.82	386,438.82	266,487.71	266,487.71	0.07	-119,951.11	-119,951.11
127097103	CABOT OIL & GAS CORP	29,329.000	26.10	26.10	704,493.25	704,493.25	765,486.90	765,486.90	0.19	60,993.65	60,993.65
127387108	CADENCE DESIGN SYSTEMS INC	21,644.000	63.51	63.51	928,647.22	928,647.22	1,374,610.44	1,374,610.44	0.34	445,963.22	445,963.22
134429109	CAMPBELL SOUP CO	17,469.000	38.13	38.13	936,494.16	936,494.16	666,092.97	666,092.97	0.16	-270,401.19	-270,401.19
14040H105	CAPITAL ONE FINANCIAL CORP	7,782.000	81.69	81.69	648,837.58	648,837.58	635,711.58	635,711.58	0.16	-13,126.00	-13,126.00
143658300	CARNIVAL CORP	17,348.000	50.72	50.72	973,562.64	973,562.64	879,890.56	879,890.56	0.22	-93,672.08	-93,672.08
150870103	CELANESE CORP	4,041.000	98.61	98.61	346,180.17	346,180.17	398,483.01	398,483.01	0.10	52,302.84	52,302.84
15135B101	CENTENE CORP	31,956.000	53.10	53.10	1,588,336.69	1,588,336.69	1,696,863.60	1,696,863.60	0.42	108,526.91	108,526.91
15189T107	CENTERPOINT ENERGY INC	45,032.000	30.70	30.70	1,218,066.63	1,218,066.63	1,382,482.40	1,382,482.40	0.34	164,415.77	164,415.77
156700106	CENTURYLINK NC	39,357.000	11.99	11.99	593,144.83	593,144.83	471,890.43	471,890.43	0.12	-121,254.40	-121,254.40
156782104	CERNER CORP	5,158.000	57.21	57.21	309,862.01	309,862.01	295,089.18	295,089.18	0.07	-14,772.83	-14,772.83
166764100	CHEVRON CORP	17,766.000	123.18	123.18	2,129,314.23	2,129,314.23	2,188,415.88	2,188,415.88	0.54	59,101.65	59,101.65
169656105	CH POTLE MEXICAN GRILL INC	1,832.000	710.31	710.31	819,916.42	819,916.42	1,301,287.92	1,301,287.92	0.32	481,371.50	481,371.50
171340102	CHURCH & DWIGHT CO INC	14,814.000	71.23	71.23	875,428.49	875,428.49	1,055,201.22	1,055,201.22	0.26	179,772.73	179,772.73
171798101	CIMAREX ENERGY CO	8,006.000	69.90	69.90	742,420.53	742,420.53	559,619.40	559,619.40	0.14	-182,801.13	-182,801.13



Asset Detail

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172062101	CINCINNATI FINANCIAL CORP	18,043.000	85.90	85.90	1,377,869.44	1,377,869.44	1,549,893.70	1,549,893.70	0.38	172,024.26	172,024.26
17275R102	CISCO SYSTEMS NC	24,585.000	53.99	53.99	979,666.21	979,666.21	1,327,344.15	1,327,344.15	0.33	347,677.94	347,677.94
172908105	CINTAS CORP	5,379.000	202.11	202.11	817,111.71	817,111.71	1,087,149.69	1,087,149.69	0.27	270,037.98	270,037.98
172967424	CITIGROUP NC	5,597.000	62.22	62.22	344,452.13	344,452.13	348,245.34	348,245.34	0.09	3,793.21	3,793.21
174610105	CITIZENS FINANCIAL GROUP INC	32,415.000	32.50	32.50	1,094,829.48	1,094,829.48	1,053,487.50	1,053,487.50	0.26	-41,341.98	-41,341.98
177376100	CITRIX SYSTEMS INC	8,693.000	99.66	99.66	762,606.02	762,606.02	866,344.38	866,344.38	0.21	103,738.36	103,738.36
189054109	CLOROX CO/THE	10,314.000	160.46	160.46	1,441,407.48	1,441,407.48	1,654,984.44	1,654,984.44	0.41	213,576.96	213,576.96
191216100	COCA-COLA CO/THE	18,224.000	46.86	46.86	850,208.66	850,208.66	853,976.64	853,976.64	0.21	3,767.98	3,767.98
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	22,339.000	72.45	72.45	1,708,552.52	1,708,552.52	1,618,460.55	1,618,460.55	0.40	-90,091.97	-90,091.97
194162103	COLGATE-PALMOLIVE CO	9,088.000	68.54	68.54	611,294.34	611,294.34	622,891.52	622,891.52	0.15	11,597.18	11,597.18
20030N101	COMCAST CORP	23,352.000	39.98	39.98	796,643.38	796,643.38	933,612.96	933,612.96	0.23	136,969.58	136,969.58
200340107	COMERICA NC	16,197.000	73.32	73.32	1,028,819.88	1,028,819.88	1,187,564.04	1,187,564.04	0.29	158,744.16	158,744.16
205887102	CONAGRA BRANDS INC	31,337.000	27.74	27.74	922,134.02	922,134.02	869,288.38	869,288.38	0.21	-52,845.64	-52,845.64
20605P101	CONCHO RESOURCES INC	14,379.000	110.96	110.96	1,796,342.06	1,796,342.06	1,595,493.84	1,595,493.84	0.39	-200,848.22	-200,848.22
20825C104	CONOCOPHILLIPS	34,956.000	66.74	66.74	2,245,369.69	2,245,369.69	2,332,963.44	2,332,963.44	0.58	87,593.75	87,593.75
209115104	CONSOLIDATED EDISON INC	21,988.000	84.81	84.81	1,763,051.65	1,763,051.65	1,864,802.28	1,864,802.28	0.46	101,750.63	101,750.63
21036P108	CONSTELLATION BRANDS NC	3,195.000	175.33	175.33	573,342.56	573,342.56	560,179.35	560,179.35	0.14	-13,163.21	-13,163.21
216648402	COOPER COS INC/THE	5,560.000	296.17	296.17	1,159,850.84	1,159,850.84	1,646,705.20	1,646,705.20	0.41	486,854.36	486,854.36
217204106	COPART INC	20,107.000	60.59	60.59	1,074,445.17	1,074,445.17	1,218,283.13	1,218,283.13	0.30	143,837.96	143,837.96
219350105	CORNING NC	25,628.000	33.10	33.10	709,270.76	709,270.76	848,286.80	848,286.80	0.21	139,016.04	139,016.04
22160K105	COSTCO WHOLESALE CORP	3,541.000	242.14	242.14	689,597.18	689,597.18	857,417.74	857,417.74	0.21	167,820.56	167,820.56
22160N109	COSTAR GROUP INC	1,409.000	466.42	466.42	560,791.10	560,791.10	657,185.78	657,185.78	0.16	96,394.68	96,394.68
222070203	COTY INC	64,770.000	11.50	11.50	724,669.38	724,669.38	744,855.00	744,855.00	0.18	20,185.62	20,185.62
22304C100	COVETRUS NC	0.400	31.85	31.85	17.65	17.65	12.74	12.74	0.00	-4.91	-4.91
231021106	CUMMINS INC	2,744.000	157.87	157.87	377,469.31	377,469.31	433,195.28	433,195.28	0.11	55,725.97	55,725.97
23331A109	DR HORTON NC	24,879.000	41.38	41.38	949,736.78	949,736.78	1,029,493.02	1,029,493.02	0.25	79,756.24	79,756.24
233331107	DTE ENERGY CO	18,311.000	124.74	124.74	1,948,561.07	1,948,561.07	2,284,114.14	2,284,114.14	0.56	335,553.07	335,553.07
23355L106	DXC TECHNOLOGY CO	6,157.000	64.31	64.31	499,774.56	499,774.56	395,956.67	395,956.67	0.10	-103,817.89	-103,817.89
235851102	DANAHER CORP	11,089.000	132.02	132.02	1,006,694.46	1,006,694.46	1,463,969.78	1,463,969.78	0.36	457,275.32	457,275.32
237194105	DARDEN RESTAURANTS NC	13,272.000	121.47	121.47	1,089,926.97	1,089,926.97	1,612,149.84	1,612,149.84	0.40	522,222.87	522,222.87
23918K108	DAVITA INC	16,955.000	54.29	54.29	1,117,581.52	1,117,581.52	920,486.95	920,486.95	0.23	-197,094.57	-197,094.57
247361702	DELTA A R L NES INC	22,978.000	51.65	51.65	1,094,617.71	1,094,617.71	1,186,813.70	1,186,813.70	0.29	92,195.99	92,195.99
24906P109	DENTSPLY SIRONA NC	27,684.000	49.59	49.59	1,330,053.72	1,330,053.72	1,372,849.56	1,372,849.56	0.34	42,795.84	42,795.84
252131107	DEXCOM NC	2,057.000	119.10	119.10	251,335.44	251,335.44	244,988.70	244,988.70	0.06	-6,346.74	-6,346.74
254687106	WALT DISNEY CO/THE	15,318.000	111.03	111.03	1,562,142.49	1,562,142.49	1,700,757.54	1,700,757.54	0.42	138,615.05	138,615.05
256677105	DOLLAR GENERAL CORP	4,974.000	119.30	119.30	517,128.11	517,128.11	593,398.20	593,398.20	0.15	76,270.09	76,270.09
256746108	DOLLAR TREE INC	8,343.000	105.04	105.04	757,469.21	757,469.21	876,348.72	876,348.72	0.22	118,879.51	118,879.51
260003108	DOVER CORP	17,626.000	93.80	93.80	1,324,103.76	1,324,103.76	1,653,318.80	1,653,318.80	0.41	329,215.04	329,215.04
26078J100	DOWDUPONT INC	8,229.000	53.31	53.31	487,423.48	487,423.48	438,687.99	438,687.99	0.11	-48,735.49	-48,735.49
264411505	DUKE REALTY CORP	40,802.000	30.58	30.58	1,110,971.45	1,110,971.45	1,247,725.16	1,247,725.16	0.31	136,753.71	136,753.71
26441C204	DUKE ENERGY CORP	16,054.000	90.00	90.00	1,372,912.27	1,372,912.27	1,444,860.00	1,444,860.00	0.36	71,947.73	71,947.73
26875P101	EOG RESOURCES INC	7,339.000	95.18	95.18	729,375.70	729,375.70	698,526.02	698,526.02	0.17	-30,849.68	-30,849.68
277432100	EASTMAN CHEMICAL CO	10,419.000	75.88	75.88	902,603.64	902,603.64	790,593.72	790,593.72	0.20	-112,009.92	-112,009.92
278865100	ECOLAB NC	5,370.000	176.54	176.54	759,853.56	759,853.56	948,019.80	948,019.80	0.23	188,166.24	188,166.24



Asset Detail

Acct Base Currency Code : USD

As Of Date : 3/31/2019

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
281020107	EDISON INTERNATIONAL	18,759.000	61.92	61.92	1,300,866.64	1,300,866.64	1,161,557.28	1,161,557.28	0.29	-139,309.36	-139,309.36
28176E108	EDWARDS LIFESCIENCES CORP	4,318.000	191.33	191.33	600,718.11	600,718.11	826,162.94	826,162.94	0.20	225,444.83	225,444.83
291011104	EMERSON ELECTRIC CO	13,969.000	68.47	68.47	905,511.51	905,511.51	956,457.43	956,457.43	0.24	50,945.92	50,945.92
29364G103	ENTERGY CORP	22,845.000	95.63	95.63	1,907,534.94	1,907,534.94	2,184,667.35	2,184,667.35	0.54	277,132.41	277,132.41
29476L107	EQUITY RESIDENTIAL	13,351.000	75.32	75.32	909,316.49	909,316.49	1,005,597.32	1,005,597.32	0.25	96,280.83	96,280.83
297178105	ESSEX PROPERTY TRUST INC	7,125.000	289.24	289.24	1,755,411.09	1,755,411.09	2,060,835.00	2,060,835.00	0.51	305,423.91	305,423.91
30034W106	EVERGY INC	40,629.000	58.05	58.05	2,291,200.21	2,291,200.21	2,358,513.45	2,358,513.45	0.58	67,313.24	67,313.24
30040W108	EVERSOURCE ENERGY	20,004.000	70.95	70.95	1,246,127.95	1,246,127.95	1,419,283.80	1,419,283.80	0.35	173,155.85	173,155.85
30161N101	EXELON CORP	50,561.000	50.13	50.13	2,083,465.13	2,083,465.13	2,534,622.93	2,534,622.93	0.63	451,157.80	451,157.80
30212P303	EXPEDIA GROUP INC	3,388.000	119.00	119.00	417,585.78	417,585.78	403,172.00	403,172.00	0.10	-14,413.78	-14,413.78
302130109	EXPEDITORS INTERNATIONAL OF WA	12,056.000	75.90	75.90	685,557.91	685,557.91	915,050.40	915,050.40	0.23	229,492.49	229,492.49
30231G102	EXXON MOBIL CORP	15,234.000	80.80	80.80	1,292,144.72	1,292,144.72	1,230,907.20	1,230,907.20	0.30	-61,237.52	-61,237.52
311900104	FASTENAL CO	6,243.000	64.31	64.31	303,293.07	303,293.07	401,487.33	401,487.33	0.10	98,194.26	98,194.26
31428X106	FEDEX CORP	4,599.000	181.41	181.41	872,088.80	872,088.80	834,304.59	834,304.59	0.21	-37,784.21	-37,784.21
315616102	F5 NETWORKS NC	6,451.000	156.93	156.93	1,001,751.19	1,001,751.19	1,012,355.43	1,012,355.43	0.25	10,604.24	10,604.24
31620M106	F DELITY NATIONAL INFORMATION	7,626.000	113.10	113.10	671,997.30	671,997.30	862,500.60	862,500.60	0.21	190,503.30	190,503.30
31620R303	F DELITY NATIONAL F NANCIAL IN	17,268.000	36.55	36.55	556,088.97	556,088.97	631,145.40	631,145.40	0.16	75,056.43	75,056.43
316773100	F FTH THIRD BANCORP	44,798.000	25.22	25.22	1,143,651.29	1,143,651.29	1,129,805.56	1,129,805.56	0.28	-13,845.73	-13,845.73
337738108	FISERV INC	10,713.000	88.28	88.28	726,383.21	726,383.21	945,743.64	945,743.64	0.23	219,360.43	219,360.43
337932107	F RSTENERGY CORP	68,997.000	41.61	41.61	2,518,889.59	2,518,889.59	2,870,965.17	2,870,965.17	0.71	352,075.58	352,075.58
345370860	FORD MOTOR CO	33,478.000	8.78	8.78	354,307.22	354,307.22	293,936.84	293,936.84	0.07	-60,370.38	-60,370.38
34959J108	FORTIVE CORP	16,316.000	83.89	83.89	1,198,219.60	1,198,219.60	1,368,749.24	1,368,749.24	0.34	170,529.64	170,529.64
34964C106	FORTUNE BRANDS HOME & SECURITY	9,961.000	47.61	47.61	520,421.93	520,421.93	474,243.21	474,243.21	0.12	-46,178.72	-46,178.72
35137L105	FOX CORP	3,887.000	36.71	36.71	161,477.14	161,477.14	142,691.77	142,691.77	0.04	-18,785.37	-18,785.37
354613101	FRANKLIN RESOURCES INC	17,700.000	33.14	33.14	589,298.82	589,298.82	586,578.00	586,578.00	0.14	-2,720.82	-2,720.82
35671D857	FREEPORT-MCMORAN INC	37,098.000	12.89	12.89	538,099.11	538,099.11	478,193.22	478,193.22	0.12	-59,905.89	-59,905.89
363576109	ARTHUR J GALLAGHER & CO	12,780.000	78.10	78.10	742,835.47	742,835.47	998,118.00	998,118.00	0.25	255,282.53	255,282.53
369550108	GENERAL DYNAMICS CORP	3,391.000	169.28	169.28	583,931.95	583,931.95	574,028.48	574,028.48	0.14	-9,903.47	-9,903.47
370334104	GENERAL MILLS INC	8,661.000	51.75	51.75	483,704.53	483,704.53	448,206.75	448,206.75	0.11	-35,497.78	-35,497.78
37045V100	GENERAL MOTORS CO	14,460.000	37.10	37.10	569,378.81	569,378.81	536,466.00	536,466.00	0.13	-32,912.81	-32,912.81
372460105	GENUINE PARTS CO	10,448.000	112.03	112.03	1,009,213.27	1,009,213.27	1,170,489.44	1,170,489.44	0.29	161,276.17	161,276.17
38141G104	GOLDMAN SACHS GROUP INC/THE	1,702.000	191.99	191.99	332,167.55	332,167.55	326,766.98	326,766.98	0.08	-5,400.57	-5,400.57
384802104	WW GRA NGER INC	3,522.000	300.93	300.93	878,350.62	878,350.62	1,059,875.46	1,059,875.46	0.26	181,524.84	181,524.84
40412C101	HCA HEALTHCARE INC	4,221.000	130.38	130.38	529,162.55	529,162.55	550,333.98	550,333.98	0.14	21,171.43	21,171.43
40414L109	HCP INC	52,753.000	31.30	31.30	1,596,607.24	1,596,607.24	1,651,168.90	1,651,168.90	0.41	54,561.66	54,561.66
40434L105	HP INC	15,637.000	19.43	19.43	284,340.98	284,340.98	303,826.91	303,826.91	0.08	19,485.93	19,485.93
413875105	HARRIS CORP	15,132.000	159.71	159.71	1,890,660.18	1,890,660.18	2,416,731.72	2,416,731.72	0.60	526,071.54	526,071.54
416515104	HARTFORD FINANCIAL SERVICES GR	24,261.000	49.72	49.72	1,158,314.63	1,158,314.63	1,206,256.92	1,206,256.92	0.30	47,942.29	47,942.29
418056107	HASBRO NC	11,485.000	85.02	85.02	982,028.38	982,028.38	976,454.70	976,454.70	0.24	-5,573.68	-5,573.68
427866108	HERSHEY CO/THE	7,809.000	114.83	114.83	828,653.40	828,653.40	896,707.47	896,707.47	0.22	68,054.07	68,054.07
42809H107	HESS CORP	23,188.000	60.23	60.23	1,327,212.54	1,327,212.54	1,396,613.24	1,396,613.24	0.34	69,400.70	69,400.70
42824C109	HEWLETT PACKARD ENTERPRISE CO	87,887.000	15.43	15.43	1,318,638.84	1,318,638.84	1,356,096.41	1,356,096.41	0.33	37,457.57	37,457.57
43300A203	HILTON WORLDWIDE HOLDINGS NC	10,221.000	83.11	83.11	686,719.83	686,719.83	849,467.31	849,467.31	0.21	162,747.48	162,747.48
436440101	HOLOGIC INC	20,249.000	48.40	48.40	826,663.42	826,663.42	980,051.60	980,051.60	0.24	153,388.18	153,388.18



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437076102	HOME DEPOT NC/THE	4,037.000	191.89	191.89	705,568.91	705,568.91	774,659.93	774,659.93	0.19	69,091.02	69,091.02
438516106	HONEYWELL INTERNATIONAL INC	5,571.000	158.92	158.92	726,453.46	726,453.46	885,343.32	885,343.32	0.22	158,889.86	158,889.86
440452100	HORMEL FOODS CORP	31,954.000	44.76	44.76	1,234,470.13	1,234,470.13	1,430,261.04	1,430,261.04	0.35	195,790.91	195,790.91
44107P104	HOST HOTELS & RESORTS NC	55,665.000	18.90	18.90	1,044,683.28	1,044,683.28	1,052,068.50	1,052,068.50	0.26	7,385.22	7,385.22
444859102	HUMANA INC	5,129.000	266.00	266.00	1,282,536.48	1,282,536.48	1,364,314.00	1,364,314.00	0.34	81,777.52	81,777.52
445658107	JB HUNT TRANSPORT SERVICES INC	12,190.000	101.29	101.29	1,261,990.60	1,261,990.60	1,234,725.10	1,234,725.10	0.31	-27,265.50	-27,265.50
446413106	HUNTINGTON INGALLS INDUSTRIES	2,509.000	207.20	207.20	511,448.02	511,448.02	519,864.80	519,864.80	0.13	8,416.78	8,416.78
44919P508	IAC/INTERACTIVE CORP	8,710.000	210.11	210.11	1,477,581.67	1,477,581.67	1,830,058.10	1,830,058.10	0.45	352,476.43	352,476.43
45168D104	IDEXX LABORATORIES INC	5,244.000	223.60	223.60	866,238.26	866,238.26	1,172,558.40	1,172,558.40	0.29	306,320.14	306,320.14
452308109	ILLINOIS TOOL WORKS INC	2,423.000	143.53	143.53	298,968.66	298,968.66	347,773.19	347,773.19	0.09	48,804.53	48,804.53
457187102	INGREDION INC	8,869.000	94.69	94.69	998,507.24	998,507.24	839,805.61	839,805.61	0.21	-158,701.63	-158,701.63
458140100	INTEL CORP	19,175.000	53.70	53.70	846,293.70	846,293.70	1,029,697.50	1,029,697.50	0.25	183,403.80	183,403.80
45866F104	INTERCONTINENTAL EXCHANGE NC	13,690.000	76.14	76.14	856,710.24	856,710.24	1,042,356.60	1,042,356.60	0.26	185,646.36	185,646.36
459200101	INTERNATIONAL BUSINESS MACHINES	2,606.000	141.10	141.10	383,943.30	383,943.30	367,706.60	367,706.60	0.09	-16,236.70	-16,236.70
459506101	INTERNATIONAL FLAVORS & FRAGRANCE	6,329.000	128.79	128.79	873,602.14	873,602.14	815,111.91	815,111.91	0.20	-58,490.23	-58,490.23
460690100	INTERPUBLIC GROUP OF COS INC/T	33,876.000	21.01	21.01	749,252.59	749,252.59	711,734.76	711,734.76	0.18	-37,517.83	-37,517.83
461202103	INTUIT NC	3,603.000	261.41	261.41	584,409.59	584,409.59	941,860.23	941,860.23	0.23	357,450.64	357,450.64
46120E602	INTUITIVE SURGICAL NC	2,574.000	570.58	570.58	843,556.12	843,556.12	1,468,672.92	1,468,672.92	0.36	625,116.80	625,116.80
46266C105	IQVIA HOLDINGS INC	6,288.000	143.85	143.85	624,842.75	624,842.75	904,528.80	904,528.80	0.22	279,686.05	279,686.05
46625H100	JPMORGAN CHASE & CO	24,044.000	101.23	101.23	2,195,892.16	2,195,892.16	2,433,974.12	2,433,974.12	0.60	238,081.96	238,081.96
478160104	JOHNSON & JOHNSON	3,410.000	139.79	139.79	450,431.33	450,431.33	476,683.90	476,683.90	0.12	26,252.57	26,252.57
48203R104	JUNIPER NETWORKS INC	34,337.000	26.47	26.47	859,686.39	859,686.39	908,900.39	908,900.39	0.22	49,214.00	49,214.00
482480100	KLA-TENCOR CORP	4,563.000	119.41	119.41	413,788.99	413,788.99	544,867.83	544,867.83	0.13	131,078.84	131,078.84
485170302	KANSAS CITY SOUTHERN	12,147.000	115.98	115.98	1,239,268.98	1,239,268.98	1,408,809.06	1,408,809.06	0.35	169,540.08	169,540.08
487836108	KELLOGG CO	17,094.000	57.38	57.38	1,128,431.27	1,128,431.27	980,853.72	980,853.72	0.24	-147,577.55	-147,577.55
494368103	KIMBERLY-CLARK CORP	3,769.000	123.90	123.90	448,819.70	448,819.70	466,979.10	466,979.10	0.12	18,159.40	18,159.40
49456B101	KINDER MORGAN NC/DE	26,052.000	20.01	20.01	466,896.10	466,896.10	521,300.52	521,300.52	0.13	54,404.42	54,404.42
500255104	KOHL'S CORP	14,156.000	68.77	68.77	920,134.02	920,134.02	973,508.12	973,508.12	0.24	53,374.10	53,374.10
500754106	KRAFT HEINZ CO/THE	13,267.000	32.65	32.65	843,230.27	843,230.27	433,167.55	433,167.55	0.11	-410,062.72	-410,062.72
501044101	KROGER CO/THE	51,910.000	24.60	24.60	1,473,009.45	1,473,009.45	1,276,986.00	1,276,986.00	0.32	-196,023.45	-196,023.45
501889208	LKQ CORP	22,847.000	28.38	28.38	688,576.43	688,576.43	648,397.86	648,397.86	0.16	-40,178.57	-40,178.57
502413107	L3 TECHNOLOGIES INC	7,485.000	206.37	206.37	1,271,995.43	1,271,995.43	1,544,679.45	1,544,679.45	0.38	272,684.02	272,684.02
50540R409	LABORATORY CORP OF AMERICA HOLDINGS	13,863.000	152.98	152.98	2,027,627.19	2,027,627.19	2,120,761.74	2,120,761.74	0.52	93,134.55	93,134.55
518439104	ESTEE LAUDER COS NC/THE	10,891.000	165.55	165.55	1,245,458.38	1,245,458.38	1,803,005.05	1,803,005.05	0.45	557,546.67	557,546.67
521865204	LEAR CORP	4,859.000	135.71	135.71	740,253.06	740,253.06	659,414.89	659,414.89	0.16	-80,838.17	-80,838.17
526057104	LENNAR CORP	26,069.000	49.09	49.09	1,260,650.64	1,260,650.64	1,279,727.21	1,279,727.21	0.32	19,076.57	19,076.57
532457108	ELI LILLY & CO	11,820.000	129.76	129.76	1,154,505.22	1,154,505.22	1,533,763.20	1,533,763.20	0.38	379,257.98	379,257.98
534187109	LINCOLN NATIONAL CORP	15,960.000	58.70	58.70	945,838.39	945,838.39	936,852.00	936,852.00	0.23	-8,986.39	-8,986.39
540424108	LOEWS CORP	19,649.000	47.93	47.93	877,679.11	877,679.11	941,776.57	941,776.57	0.23	64,097.46	64,097.46
548661107	LOWE'S COS NC	4,162.000	109.47	109.47	381,227.90	381,227.90	455,614.14	455,614.14	0.11	74,386.24	74,386.24
550021109	LULULEMON ATHLETICA INC	5,492.000	163.87	163.87	707,119.60	707,119.60	899,974.04	899,974.04	0.22	192,854.44	192,854.44
55261F104	M&T BANK CORP	13,548.000	157.02	157.02	1,977,281.07	1,977,281.07	2,127,306.96	2,127,306.96	0.53	150,025.89	150,025.89
552953101	MGM RESORTS INTERNATIONAL	39,760.000	25.66	25.66	1,094,776.43	1,094,776.43	1,020,241.60	1,020,241.60	0.25	-74,534.83	-74,534.83
55354G100	MSCI INC	7,379.000	198.84	198.84	1,074,290.13	1,074,290.13	1,467,240.36	1,467,240.36	0.36	392,950.23	392,950.23



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554382101	MACERICH CO/THE	10,930.000	43.35	43.35	734,103.90	734,103.90	473,815.50	473,815.50	0.12	-260,288.40	-260,288.40
55616P104	MACY'S INC	34,862.000	24.03	24.03	1,111,565.49	1,111,565.49	837,733.86	837,733.86	0.21	-273,831.63	-273,831.63
565849106	MARATHON OIL CORP	115,260.000	16.71	16.71	2,001,741.42	2,001,741.42	1,925,994.60	1,925,994.60	0.48	-75,746.82	-75,746.82
56585A102	MARATHON PETROLEUM CORP	22,892.475	59.85	59.85	1,353,281.53	1,353,281.53	1,370,114.63	1,370,114.63	0.34	16,833.10	16,833.10
570535104	MARKEL CORP	1,557.000	996.24	996.24	1,567,084.78	1,567,084.78	1,551,145.68	1,551,145.68	0.38	-15,939.10	-15,939.10
571748102	MARSH & MCLENNAN COS INC	9,806.000	93.90	93.90	747,175.78	747,175.78	920,783.40	920,783.40	0.23	173,607.62	173,607.62
574599106	MASCO CORP	9,272.000	39.31	39.31	303,256.02	303,256.02	364,482.32	364,482.32	0.09	61,226.30	61,226.30
57636Q104	MASTERCARD INC	5,830.000	235.45	235.45	927,638.18	927,638.18	1,372,673.50	1,372,673.50	0.34	445,035.32	445,035.32
57772K101	MAX M INTEGRATED PRODUCTS INC	22,946.000	53.17	53.17	1,148,869.94	1,148,869.94	1,220,038.82	1,220,038.82	0.30	71,168.88	71,168.88
579780206	MCCORMICK & CO INC/MD	7,092.000	150.63	150.63	862,162.04	862,162.04	1,068,267.96	1,068,267.96	0.26	206,105.92	206,105.92
580135101	MCDONALD'S CORP	9,169.000	189.90	189.90	1,497,330.42	1,497,330.42	1,741,193.10	1,741,193.10	0.43	243,862.68	243,862.68
58933Y105	MERCK & CO INC	16,812.000	83.17	83.17	1,105,584.52	1,105,584.52	1,398,254.04	1,398,254.04	0.35	292,669.52	292,669.52
59156R108	METL FE NC	11,370.000	42.57	42.57	502,848.51	502,848.51	484,020.90	484,020.90	0.12	-18,827.61	-18,827.61
592688105	METTLER-TOLEDO INTERNATIONAL I	516.000	723.00	723.00	243,190.76	243,190.76	373,068.00	373,068.00	0.09	129,877.24	129,877.24
594918104	MICROSOFT CORP	7,648.000	117.94	117.94	613,111.05	613,111.05	902,005.12	902,005.12	0.22	288,894.07	288,894.07
595112103	MICRON TECHNOLOGY INC	18,274.000	41.33	41.33	574,164.07	574,164.07	755,264.42	755,264.42	0.19	181,100.35	181,100.35
59522J103	MID-AMERICA APARTMENT COMMUNIT	4,407.000	109.33	109.33	427,938.26	427,938.26	481,817.31	481,817.31	0.12	53,879.05	53,879.05
608190104	MOHAWK INDUSTRIES INC	6,357.000	126.15	126.15	1,119,554.46	1,119,554.46	801,935.55	801,935.55	0.20	-317,618.91	-317,618.91
60871R209	MOLSON COORS BREWING CO	9,906.000	59.65	59.65	854,862.20	854,862.20	590,892.90	590,892.90	0.15	-263,969.30	-263,969.30
609207105	MONDELEZ INTERNATIONAL INC	21,214.000	49.92	49.92	935,993.64	935,993.64	1,059,002.88	1,059,002.88	0.26	123,009.24	123,009.24
615369105	MOODY'S CORP	2,361.000	181.09	181.09	307,340.64	307,340.64	427,553.49	427,553.49	0.11	120,212.85	120,212.85
61746448	MORGAN STANLEY	6,844.000	42.20	42.20	284,748.44	284,748.44	288,816.80	288,816.80	0.07	4,068.36	4,068.36
61945C103	MOSAIC CO/THE	38,809.000	27.31	27.31	1,145,671.92	1,145,671.92	1,059,873.79	1,059,873.79	0.26	-85,798.13	-85,798.13
620076307	MOTOROLA SOLUTIONS NC	14,928.000	140.42	140.42	1,296,871.62	1,296,871.62	2,096,189.76	2,096,189.76	0.52	799,318.14	799,318.14
62944T105	NVR INC	221.000	2,767.00	2,767.00	642,645.63	642,645.63	611,507.00	611,507.00	0.15	-31,138.63	-31,138.63
631103108	NASDAQ NC	9,533.000	87.49	87.49	711,724.56	711,724.56	834,042.17	834,042.17	0.21	122,317.61	122,317.61
637071101	NATIONAL OILWELL VARCO NC	43,079.000	26.64	26.64	1,321,119.13	1,321,119.13	1,147,624.56	1,147,624.56	0.28	-173,494.57	-173,494.57
640268108	NEKTAR THERAPEUTICS	10,644.000	33.60	33.60	494,652.27	494,652.27	357,638.40	357,638.40	0.09	-137,013.87	-137,013.87
64110D104	NETAPP INC	18,620.000	69.34	69.34	748,310.49	748,310.49	1,291,110.80	1,291,110.80	0.32	542,800.31	542,800.31
651639106	NEWMONT GOLD CORP	41,883.000	35.77	35.77	1,605,257.87	1,605,257.87	1,498,154.91	1,498,154.91	0.37	-107,102.96	-107,102.96
65339F101	NEXTERA ENERGY NC	20,595.000	193.32	193.32	3,181,159.57	3,181,159.57	3,981,425.40	3,981,425.40	0.98	800,265.83	800,265.83
654106103	NIKE INC	18,128.000	84.21	84.21	1,373,109.77	1,373,109.77	1,526,558.88	1,526,558.88	0.38	153,449.11	153,449.11
65473P105	NISOURCE INC	61,838.000	28.66	28.66	1,601,193.77	1,601,193.77	1,772,277.08	1,772,277.08	0.44	171,083.31	171,083.31
655044105	NOBLE ENERGY NC	51,490.000	24.73	24.73	1,476,194.53	1,476,194.53	1,273,347.70	1,273,347.70	0.31	-202,846.83	-202,846.83
655844108	NORFOLK SOUTHERN CORP	4,462.000	186.89	186.89	586,542.89	586,542.89	833,903.18	833,903.18	0.21	247,360.29	247,360.29
670346105	NUCOR CORP	15,247.000	58.35	58.35	864,365.41	864,365.41	889,662.45	889,662.45	0.22	25,297.04	25,297.04
67103H107	O'REILLY AUTOMOTIVE INC	1,227.000	388.30	388.30	417,898.29	417,898.29	476,444.10	476,444.10	0.12	58,545.81	58,545.81
674599105	OCCIDENTAL PETROLEUM CORP	41,932.000	66.20	66.20	3,114,284.84	3,114,284.84	2,775,898.40	2,775,898.40	0.69	-338,386.44	-338,386.44
693475105	PNC FINANCIAL SERVICES GROUP I	16,917.000	122.66	122.66	1,987,239.50	1,987,239.50	2,075,039.22	2,075,039.22	0.51	87,799.72	87,799.72
693506107	PPG INDUSTRIES INC	3,505.000	112.87	112.87	381,896.33	381,896.33	395,609.35	395,609.35	0.10	13,713.02	13,713.02
69351T106	PPL CORP	42,793.000	31.74	31.74	1,338,058.56	1,338,058.56	1,358,249.82	1,358,249.82	0.34	20,191.26	20,191.26
693656100	PVH CORP	8,073.000	121.95	121.95	883,295.42	883,295.42	984,502.35	984,502.35	0.24	101,206.93	101,206.93
695156109	PACKAGING CORP OF AMERICA	3,060.000	99.38	99.38	337,703.00	337,703.00	304,102.80	304,102.80	0.08	-33,600.20	-33,600.20
704326107	PAYCHEX INC	10,454.000	80.20	80.20	682,875.22	682,875.22	838,410.80	838,410.80	0.21	155,535.58	155,535.58



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713448108	PEPSICO INC	3,879.000	122.55	122.55	422,811.51	422,811.51	475,371.45	475,371.45	0.12	52,559.94	52,559.94
717081103	PFIZER NC	29,035.000	42.47	42.47	1,133,391.87	1,133,391.87	1,233,116.45	1,233,116.45	0.30	99,724.58	99,724.58
718546104	PHILLIPS 66	23,537.000	95.17	95.17	2,343,166.31	2,343,166.31	2,240,016.29	2,240,016.29	0.55	-103,150.02	-103,150.02
723484101	PINNACLE WEST CAPITAL CORP	17,641.000	95.58	95.58	1,465,226.44	1,465,226.44	1,686,126.78	1,686,126.78	0.42	220,900.34	220,900.34
74144T108	T ROWE PRICE GROUP NC	6,856.000	100.12	100.12	658,744.01	658,744.01	686,422.72	686,422.72	0.17	27,678.71	27,678.71
74251V102	PRINCIPAL F NANCIAL GROUP INC	5,946.000	50.19	50.19	292,878.06	292,878.06	298,429.74	298,429.74	0.07	5,551.68	5,551.68
742718109	PROCTER & GAMBLE CO/THE	8,150.000	104.05	104.05	702,461.94	702,461.94	848,007.50	848,007.50	0.21	145,545.56	145,545.56
743315103	PROGRESSIVE CORP/THE	6,754.000	72.09	72.09	305,820.35	305,820.35	486,895.86	486,895.86	0.12	181,075.51	181,075.51
74340W103	PROLOGIS NC	23,687.000	71.95	71.95	1,451,067.64	1,451,067.64	1,704,279.65	1,704,279.65	0.42	253,212.01	253,212.01
744320102	PRUDENTIAL FINANCIAL INC	3,536.000	91.88	91.88	326,792.46	326,792.46	324,887.68	324,887.68	0.08	-1,904.78	-1,904.78
744573106	PUBLIC SERVICE ENTERPRISE GROU	30,661.000	59.41	59.41	1,582,089.29	1,582,089.29	1,821,570.01	1,821,570.01	0.45	239,480.72	239,480.72
74736K101	QORVO NC	15,848.000	71.73	71.73	1,073,088.23	1,073,088.23	1,136,777.04	1,136,777.04	0.28	63,688.81	63,688.81
74834L100	QUEST DIAGNOSTICS NC	9,960.000	89.92	89.92	864,283.80	864,283.80	895,603.20	895,603.20	0.22	31,319.40	31,319.40
74915M100	QURATE RETAIL INC	38,682.000	15.98	15.98	867,479.63	867,479.63	618,138.36	618,138.36	0.15	-249,341.27	-249,341.27
754730109	RAYMOND JAMES FINANCIAL INC	3,469.000	80.41	80.41	271,747.28	271,747.28	278,942.29	278,942.29	0.07	7,195.01	7,195.01
755111507	RAYTHEON CO	5,482.000	182.08	182.08	920,340.50	920,340.50	998,162.56	998,162.56	0.25	77,822.06	77,822.06
756109104	REALTY NCOME CORP	16,849.000	73.56	73.56	1,130,170.91	1,130,170.91	1,239,412.44	1,239,412.44	0.31	109,241.53	109,241.53
756577102	RED HAT NC	3,985.000	182.70	182.70	554,692.37	554,692.37	728,059.50	728,059.50	0.18	173,367.13	173,367.13
758849103	REGENCY CENTERS CORP	7,468.000	67.49	67.49	444,173.71	444,173.71	504,015.32	504,015.32	0.12	59,841.61	59,841.61
7591EP100	REGIONS F NANCIAL CORP	111,465.000	14.15	14.15	1,487,291.89	1,487,291.89	1,577,229.75	1,577,229.75	0.39	89,937.86	89,937.86
760759100	REPUBLIC SERVICES INC	20,055.000	80.38	80.38	1,245,887.77	1,245,887.77	1,612,020.90	1,612,020.90	0.40	366,133.13	366,133.13
761152107	RESMED INC	11,312.000	103.97	103.97	854,313.68	854,313.68	1,176,108.64	1,176,108.64	0.29	321,794.96	321,794.96
773903109	ROCKWELL AUTOMATION INC	1,851.000	175.46	175.46	264,916.99	264,916.99	324,776.46	324,776.46	0.08	59,859.47	59,859.47
776696106	ROPER TECHNOLOG ES NC	5,598.000	341.97	341.97	1,270,733.51	1,270,733.51	1,914,348.06	1,914,348.06	0.47	643,614.55	643,614.55
778296103	ROSS STORES NC	11,285.000	93.10	93.10	946,515.73	946,515.73	1,050,633.50	1,050,633.50	0.26	104,117.77	104,117.77
78409V104	S&P GLOBAL INC	6,315.000	210.55	210.55	1,088,689.31	1,088,689.31	1,329,623.25	1,329,623.25	0.33	240,933.94	240,933.94
78440X101	SL GREEN REALTY CORP	8,972.000	89.92	89.92	931,227.60	931,227.60	806,762.24	806,762.24	0.20	-124,465.36	-124,465.36
79466L302	SALESFORCE.COM INC	2,798.000	158.37	158.37	358,595.10	358,595.10	443,119.26	443,119.26	0.11	84,524.16	84,524.16
806407102	HENRY SCHEIN NC	12,904.000	60.11	60.11	796,651.07	796,651.07	775,659.44	775,659.44	0.19	-20,991.63	-20,991.63
81211K100	SEALED AIR CORP	8,002.000	46.06	46.06	350,380.83	350,380.83	368,572.12	368,572.12	0.09	18,191.29	18,191.29
816851109	SEMPRA ENERGY	16,814.000	125.86	125.86	1,931,181.20	1,931,181.20	2,116,210.04	2,116,210.04	0.52	185,028.84	185,028.84
81762P102	SERVICENOW INC	4,860.000	246.49	246.49	657,310.53	657,310.53	1,197,941.40	1,197,941.40	0.30	540,630.87	540,630.87
82968B103	SIRIUS XM HOLD NGS NC	150,067.000	5.67	5.67	720,227.88	720,227.88	850,879.89	850,879.89	0.21	130,652.01	130,652.01
83088M102	SKYWORKS SOLUTIONS INC	12,068.000	82.48	82.48	970,964.87	970,964.87	995,368.64	995,368.64	0.25	24,403.77	24,403.77
832696405	JM SMUCKER CO/THE	10,344.000	116.50	116.50	1,334,270.08	1,334,270.08	1,205,076.00	1,205,076.00	0.30	-129,194.08	-129,194.08
833034101	SNAP-ON NC	5,971.000	156.52	156.52	964,753.13	964,753.13	934,580.92	934,580.92	0.23	-30,172.21	-30,172.21
842587107	SOUTHERN CO/THE	58,248.000	51.68	51.68	2,894,789.75	2,894,789.75	3,010,256.64	3,010,256.64	0.74	115,466.89	115,466.89
854502101	STANLEY BLACK & DECKER INC	5,340.000	136.17	136.17	662,972.55	662,972.55	727,147.80	727,147.80	0.18	64,175.25	64,175.25
855244109	STARBUCKS CORP	24,133.000	74.34	74.34	1,481,797.99	1,481,797.99	1,794,047.22	1,794,047.22	0.44	312,249.23	312,249.23
857477103	STATE STREET CORP	5,921.000	65.81	65.81	489,671.34	489,671.34	389,661.01	389,661.01	0.10	-100,010.33	-100,010.33
858119100	STEEL DYNAMICS NC	31,260.000	35.27	35.27	1,262,374.88	1,262,374.88	1,102,540.20	1,102,540.20	0.27	-159,834.68	-159,834.68
863667101	STRYKER CORP	4,555.000	197.52	197.52	638,520.24	638,520.24	899,703.60	899,703.60	0.22	261,183.36	261,183.36
867914103	SUNTRUST BANKS INC	20,791.000	59.25	59.25	1,195,043.36	1,195,043.36	1,231,866.75	1,231,866.75	0.30	36,823.39	36,823.39
871607107	SYNOPSIS INC	14,339.000	115.15	115.15	1,074,749.88	1,074,749.88	1,651,135.85	1,651,135.85	0.41	576,385.97	576,385.97



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871829107	SYSCO CORP	13,284.000	66.76	66.76	773,608.03	773,608.03	886,839.84	886,839.84	0.22	113,231.81	113,231.81
872540109	TJX COS NC/THE	21,672.000	53.21	53.21	952,568.20	952,568.20	1,153,167.12	1,153,167.12	0.28	200,598.92	200,598.92
872590104	T-MOBILE US NC	29,290.000	69.10	69.10	1,664,064.60	1,664,064.60	2,023,939.00	2,023,939.00	0.50	359,874.40	359,874.40
876030107	TAPESTRY INC	27,349.000	32.49	32.49	1,145,967.73	1,145,967.73	888,569.01	888,569.01	0.22	-257,398.72	-257,398.72
87612E106	TARGET CORP	22,690.000	80.26	80.26	1,614,728.95	1,614,728.95	1,821,099.40	1,821,099.40	0.45	206,370.45	206,370.45
87612G101	TARGA RESOURCES CORP	36,573.000	41.55	41.55	1,603,815.03	1,603,815.03	1,519,608.15	1,519,608.15	0.38	-84,206.88	-84,206.88
882508104	TEXAS INSTRUMENTS NC	11,485.000	106.07	106.07	1,061,089.19	1,061,089.19	1,218,213.95	1,218,213.95	0.30	157,124.76	157,124.76
883203101	TEXTRON INC	22,321.000	50.66	50.66	1,162,502.40	1,162,502.40	1,130,781.86	1,130,781.86	0.28	-31,720.54	-31,720.54
883556102	THERMO FISHER SCIENT FIC NC	5,119.000	273.72	273.72	1,015,443.06	1,015,443.06	1,401,172.68	1,401,172.68	0.35	385,729.62	385,729.62
88579Y101	3M CO	1,823.000	207.78	207.78	343,776.40	343,776.40	378,782.94	378,782.94	0.09	35,006.54	35,006.54
886547108	T FFANY & CO	14,266.000	105.55	105.55	1,197,384.77	1,197,384.77	1,505,776.30	1,505,776.30	0.37	308,391.53	308,391.53
891027104	TORCHMARK CORP	10,088.000	81.95	81.95	805,939.74	805,939.74	826,711.60	826,711.60	0.20	20,771.86	20,771.86
891906109	TOTAL SYSTEM SERVICES NC	11,720.000	95.01	95.01	831,517.65	831,517.65	1,113,517.20	1,113,517.20	0.28	281,999.55	281,999.55
892356106	TRACTOR SUPPLY CO	7,898.000	97.76	97.76	631,868.13	631,868.13	772,108.48	772,108.48	0.19	140,240.35	140,240.35
89417E109	TRAVELERS COS NC/THE	5,960.000	137.16	137.16	731,730.61	731,730.61	817,473.60	817,473.60	0.20	85,742.99	85,742.99
902494103	TYSON FOODS INC	19,623.000	69.43	69.43	1,298,181.42	1,298,181.42	1,362,424.89	1,362,424.89	0.34	64,243.47	64,243.47
902653104	UDR INC	15,610.000	45.46	45.46	609,318.43	609,318.43	709,630.60	709,630.60	0.18	100,312.17	100,312.17
902973304	US BANCORP	22,495.000	48.19	48.19	1,098,213.16	1,098,213.16	1,084,034.05	1,084,034.05	0.27	-14,179.11	-14,179.11
90384S303	ULTA BEAUTY INC	4,755.000	348.73	348.73	1,230,756.03	1,230,756.03	1,658,211.15	1,658,211.15	0.41	427,455.12	427,455.12
907818108	UNION PACIFIC CORP	6,301.000	167.20	167.20	811,847.02	811,847.02	1,053,527.20	1,053,527.20	0.26	241,680.18	241,680.18
911363109	UNITED RENTALS INC	4,274.000	114.25	114.25	491,016.15	491,016.15	488,304.50	488,304.50	0.12	-2,711.65	-2,711.65
913017109	UNITED TECHNOLOG ES CORP	9,386.947	128.89	128.89	1,077,151.57	1,077,151.57	1,209,883.60	1,209,883.60	0.30	132,732.03	132,732.03
91324P102	UNITEDHEALTH GROUP NC	3,564.000	247.26	247.26	672,849.46	672,849.46	881,234.64	881,234.64	0.22	208,385.18	208,385.18
913903100	UNIVERSAL HEALTH SERVICES INC	12,495.000	133.77	133.77	1,608,736.27	1,608,736.27	1,671,456.15	1,671,456.15	0.41	62,719.88	62,719.88
91529Y106	UNUM GROUP	21,785.000	33.83	33.83	798,341.24	798,341.24	736,986.55	736,986.55	0.18	-61,354.69	-61,354.69
918204108	VF CORP	16,140.000	86.91	86.91	1,306,598.98	1,306,598.98	1,402,727.40	1,402,727.40	0.35	96,128.42	96,128.42
91913Y100	VALERO ENERGY CORP	19,654.000	84.83	84.83	1,456,330.74	1,456,330.74	1,667,248.82	1,667,248.82	0.41	210,918.08	210,918.08
92220P105	VARIAN MEDICAL SYSTEMS INC	5,824.000	141.72	141.72	558,717.85	558,717.85	825,377.28	825,377.28	0.20	266,659.43	266,659.43
922475108	VEEVA SYSTEMS NC	3,533.000	126.86	126.86	323,825.67	323,825.67	448,196.38	448,196.38	0.11	124,370.71	124,370.71
92276F100	VENTAS INC	12,061.000	63.81	63.81	768,825.20	768,825.20	769,612.41	769,612.41	0.19	787.21	787.21
92343E102	VERISIGN INC	5,987.000	181.56	181.56	765,676.93	765,676.93	1,086,999.72	1,086,999.72	0.27	321,322.79	321,322.79
92343V104	VERIZON COMMUNICATIONS INC	16,189.000	59.13	59.13	879,375.39	879,375.39	957,255.57	957,255.57	0.24	77,880.18	77,880.18
92345Y106	VERISK ANALYTICS INC	10,239.000	133.00	133.00	1,004,373.06	1,004,373.06	1,361,787.00	1,361,787.00	0.34	357,413.94	357,413.94
92553P201	VIACOM INC	46,173.000	28.07	28.07	1,332,363.70	1,332,363.70	1,296,076.11	1,296,076.11	0.32	-36,287.59	-36,287.59
92826C839	VISA INC	5,993.000	156.19	156.19	670,108.50	670,108.50	936,046.67	936,046.67	0.23	265,938.17	265,938.17
92939U106	WEC ENERGY GROUP NC	38,320.000	79.08	79.08	2,543,610.92	2,543,610.92	3,030,345.60	3,030,345.60	0.75	486,734.68	486,734.68
931142103	WALMART INC	24,344.000	97.53	97.53	2,064,361.65	2,064,361.65	2,374,270.32	2,374,270.32	0.59	309,908.67	309,908.67
931427108	WALGREENS BOOTS ALLIANCE NC	19,171.000	63.27	63.27	1,356,533.19	1,356,533.19	1,212,949.17	1,212,949.17	0.30	-143,584.02	-143,584.02
94106L109	WASTE MANAGEMENT INC	9,388.000	103.91	103.91	732,899.70	732,899.70	975,507.08	975,507.08	0.24	242,607.38	242,607.38
941848103	WATERS CORP	1,566.000	251.71	251.71	275,748.84	275,748.84	394,177.86	394,177.86	0.10	118,429.02	118,429.02
94946T106	WELL CARE HEALTH PLANS NC	3,409.000	269.75	269.75	822,080.72	822,080.72	919,577.75	919,577.75	0.23	97,497.03	97,497.03
95040Q104	WELLTOWER INC	27,177.000	77.60	77.60	1,927,986.97	1,927,986.97	2,108,935.20	2,108,935.20	0.52	180,948.23	180,948.23
959802109	WESTERN UNION CO/THE	16,833.000	18.47	18.47	328,286.10	328,286.10	310,905.51	310,905.51	0.08	-17,380.59	-17,380.59
96145D105	WESTROCK CO	11,931.000	38.35	38.35	588,517.82	588,517.82	457,553.85	457,553.85	0.11	-130,963.97	-130,963.97



Asset Detail

Acct Base Currency Code : USD

As Of Date : 3/31/2019

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
963320106	WH RLPOOL CORP	4,924.000	132.89	132.89	743,724.79	743,724.79	654,350.36	654,350.36	0.16	-89,374.43	-89,374.43
981558109	WORLDPAY NC	21,406.000	113.50	113.50	1,522,602.87	1,522,602.87	2,429,581.00	2,429,581.00	0.60	906,978.13	906,978.13
98310W108	WYNDHAM DESTINATIONS NC	6,807.000	40.49	40.49	282,709.51	282,709.51	275,615.43	275,615.43	0.07	-7,094.08	-7,094.08
983134107	WYNN RESORTS LTD	5,271.000	119.32	119.32	623,648.91	623,648.91	628,935.72	628,935.72	0.16	5,286.81	5,286.81
983793100	XPO LOGISTICS NC	14,936.000	53.74	53.74	1,255,213.03	1,255,213.03	802,660.64	802,660.64	0.20	-452,552.39	-452,552.39
98389B100	XCEL ENERGY INC	36,441.000	56.21	56.21	1,701,374.65	1,701,374.65	2,048,348.61	2,048,348.61	0.51	346,973.96	346,973.96
983919101	XILINX INC	17,306.000	126.79	126.79	1,461,080.16	1,461,080.16	2,194,227.74	2,194,227.74	0.54	733,147.58	733,147.58
98419M100	XYLEM NC/NY	16,634.000	79.04	79.04	947,368.94	947,368.94	1,314,751.36	1,314,751.36	0.32	367,382.42	367,382.42
988498101	YUM! BRANDS INC	9,455.000	99.81	99.81	700,838.81	700,838.81	943,703.55	943,703.55	0.23	242,864.74	242,864.74
98956P102	Z MMR BIOMET HOLDINGS INC	5,346.000	127.70	127.70	625,536.13	625,536.13	682,684.20	682,684.20	0.17	57,148.07	57,148.07
989701107	ZIONS BANCORP NA	25,011.000	45.41	45.41	1,201,627.55	1,201,627.55	1,135,749.51	1,135,749.51	0.28	-65,878.04	-65,878.04
98978V103	ZOETIS INC	9,204.000	100.67	100.67	583,046.36	583,046.36	926,566.68	926,566.68	0.23	343,520.32	343,520.32
FHB903208	MARRIOTT INTERNATIONAL	84,973.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
G0177J108	ALLERGAN PLC	2,682.000	146.41	146.41	513,237.26	513,237.26	392,671.62	392,671.62	0.10	-120,565.64	-120,565.64
G02602103	AMDOCS LTD	14,496.000	54.11	54.11	842,621.33	842,621.33	784,378.56	784,378.56	0.19	-58,242.77	-58,242.77
G0408V102	ACN PLC	7,194.000	170.70	170.70	944,560.84	944,560.84	1,228,015.80	1,228,015.80	0.30	283,454.96	283,454.96
G0450A105	ARCH CAPITAL GROUP LTD	47,682.000	32.32	32.32	1,222,930.37	1,222,930.37	1,541,082.24	1,541,082.24	0.38	318,151.87	318,151.87
G1151C101	ACCENTURE PLC	4,802.000	176.02	176.02	724,757.48	724,757.48	845,248.04	845,248.04	0.21	120,490.56	120,490.56
G16962105	BUNGE LTD	16,878.000	53.07	53.07	1,065,927.55	1,065,927.55	895,715.46	895,715.46	0.22	-170,212.09	-170,212.09
G29183103	EATON CORP PLC	11,318.000	80.56	80.56	825,605.98	825,605.98	911,778.08	911,778.08	0.23	86,172.10	86,172.10
G3223R108	EVEREST RE GROUP LTD	4,777.000	215.96	215.96	984,147.95	984,147.95	1,031,640.92	1,031,640.92	0.25	47,492.97	47,492.97
G47567105	IHS MARKIT LTD	21,627.000	54.38	54.38	951,724.65	951,724.65	1,176,076.26	1,176,076.26	0.29	224,351.61	224,351.61
G47791101	INGERSOLL-RAND PLC	15,085.000	107.95	107.95	1,294,148.20	1,294,148.20	1,628,425.75	1,628,425.75	0.40	334,277.55	334,277.55
G491BT108	INVESCO LTD	13,268.000	19.31	19.31	318,678.57	318,678.57	256,205.08	256,205.08	0.06	-62,473.49	-62,473.49
G51502105	JOHNSON CONTROLS INTERNATIONAL	14,916.000	36.94	36.94	511,427.08	511,427.08	550,997.04	550,997.04	0.14	39,569.96	39,569.96
G5876H105	MARVELL TECHNOLOGY GROUP LTD	32,780.000	19.89	19.89	533,716.41	533,716.41	651,994.20	651,994.20	0.16	118,277.79	118,277.79
G5960L103	MEDTRONIC PLC	17,109.000	91.08	91.08	1,458,129.02	1,458,129.02	1,558,287.72	1,558,287.72	0.38	100,158.70	100,158.70
G6518L108	NIELSEN HOLD NGS PLC	16,122.000	23.67	23.67	614,598.68	614,598.68	381,607.74	381,607.74	0.09	-232,990.94	-232,990.94
G66721104	NORWEGIAN CRUISE LINE HOLD NGS	15,977.000	54.96	54.96	814,797.76	814,797.76	878,095.92	878,095.92	0.22	63,298.16	63,298.16
G7945M107	SEAGATE TECHNOLOGY PLC	17,924.000	47.89	47.89	854,290.02	854,290.02	858,380.36	858,380.36	0.21	4,090.34	4,090.34
G7S00T104	PENTA R PLC	12,857.000	44.51	44.51	551,097.56	551,097.56	572,265.07	572,265.07	0.14	21,167.51	21,167.51
G96629103	W LLSIS TOWERS WATSON PLC	7,027.000	175.65	175.65	976,242.98	976,242.98	1,234,292.55	1,234,292.55	0.30	258,049.57	258,049.57
G97822103	PERRIGO CO PLC	14,761.000	48.16	48.16	960,374.71	960,374.71	710,889.76	710,889.76	0.18	-249,484.95	-249,484.95
H1467J104	CHUBB LTD	6,199.000	140.08	140.08	835,739.90	835,739.90	868,355.92	868,355.92	0.21	32,616.02	32,616.02
H84989104	TE CONNECTIVITY LTD	7,838.000	80.75	80.75	603,335.60	603,335.60	632,918.50	632,918.50	0.16	29,582.90	29,582.90
M22465104	CHECK POINT SOFTWARE TECHNOLOG	20,459.000	126.49	126.49	2,022,251.09	2,022,251.09	2,587,858.91	2,587,858.91	0.64	565,607.82	565,607.82
V7780T103	ROYAL CARIBBEAN CRUISES LTD	8,341.000	114.62	114.62	845,076.69	845,076.69	956,045.42	956,045.42	0.24	110,968.73	110,968.73



Asset Detail

Acct Base Currency Code : USD

Date : 3/31/2019

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						534,192,614.00		1,035,587,460.	100.00		501,394,846...
CASH & CASH EQUIVALENTS						1,566,014.84		1,566,014.84	0.15		0.00
U.S. DOLLAR						1,566,014.84	1,566,014.84	1,566,014.84	0.15	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	618,842.240	1.00	1.00	618,842.24	618,842.24	618,842.24	618,842.24	0.06	0.00	0.00
	CASH	0.000	1.00	1.00	436.60	436.60	436.60	436.60	0.00	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	920,148.02	920,148.02	920,148.02	920,148.02	0.09	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	2,058.81	2,058.81	2,058.81	2,058.81	0.00	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	72,941.74	72,941.74	72,941.74	72,941.74	0.01	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-4,326.42	-4,326.42	-4,326.42	-4,326.42	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-44,086.15	-44,086.15	-44,086.15	-44,086.15	0.00	0.00	0.00
EQUITY						532,626,599.16		1,034,021,445.	99.85		501,394,846...
U.S. DOLLAR						532,626,599.16	532,626,599.16	1,034,021,445.	99.85	501,394,846.04	501,394,846...
001055102	AFLAC NC	32,805.000	50.00	50.00	630,236.17	630,236.17	1,640,250.00	1,640,250.00	0.16	1,010,013.83	1,010,013.83
00130H105	AES CORP/VA	28,956.000	18.08	18.08	425,257.96	425,257.96	523,524.48	523,524.48	0.05	98,266.52	98,266.52
00206R102	AT&T NC	318,486.000	31.36	31.36	7,888,635.72	7,888,635.72	9,987,720.96	9,987,720.96	0.96	2,099,085.24	2,099,085.24
002824100	ABBOTT LABORATORIES	76,788.000	79.94	79.94	2,045,777.92	2,045,777.92	6,138,432.72	6,138,432.72	0.59	4,092,654.80	4,092,654.80
00287Y109	ABBV E INC	64,491.000	80.59	80.59	1,995,747.70	1,995,747.70	5,197,329.69	5,197,329.69	0.50	3,201,581.99	3,201,581.99
003654100	ABIOMED INC	1,971.000	285.59	285.59	835,921.93	835,921.93	562,897.89	562,897.89	0.05	-273,024.04	-273,024.04
00507V109	ACTIVISION BLIZZARD NC	33,395.000	45.53	45.53	1,326,205.32	1,326,205.32	1,520,474.35	1,520,474.35	0.15	194,269.03	194,269.03
00724F101	ADOBE INC	21,324.000	266.49	266.49	1,086,549.40	1,086,549.40	5,682,632.76	5,682,632.76	0.55	4,596,083.36	4,596,083.36
00751Y106	ADVANCE AUTO PARTS INC	3,133.000	170.53	170.53	524,258.92	524,258.92	534,270.49	534,270.49	0.05	10,011.57	10,011.57
007903107	ADVANCED MICRO DEVICES INC	38,518.000	25.52	25.52	576,541.67	576,541.67	982,979.36	982,979.36	0.09	406,437.69	406,437.69
008252108	AFFILIATED MANAGERS GROUP NC	2,276.000	107.11	107.11	431,045.62	431,045.62	243,782.36	243,782.36	0.02	-187,263.26	-187,263.26
00846U101	AG LENT TECHNOLOG ES INC	13,886.000	80.38	80.38	345,823.63	345,823.63	1,116,156.68	1,116,156.68	0.11	770,333.05	770,333.05
009158106	AIR PRODUCTS & CHEMICALS NC	9,602.000	190.96	190.96	894,198.65	894,198.65	1,833,597.92	1,833,597.92	0.18	939,399.27	939,399.27
00971T101	AKAMAI TECHNOLOG ES INC	7,136.000	71.71	71.71	271,505.89	271,505.89	511,722.56	511,722.56	0.05	240,216.67	240,216.67
011659109	ALASKA A R GROUP INC	5,383.000	56.12	56.12	324,023.62	324,023.62	302,093.96	302,093.96	0.03	-21,929.66	-21,929.66
012653101	ALBEMARLE CORP	4,624.000	81.98	81.98	381,607.23	381,607.23	379,075.52	379,075.52	0.04	-2,531.71	-2,531.71
015271109	ALEXANDRIA REAL ESTATE EQUIT E	4,929.000	142.56	142.56	563,636.97	563,636.97	702,678.24	702,678.24	0.07	139,041.27	139,041.27
015351109	ALEXION PHARMACEUTICALS INC	9,770.000	135.18	135.18	1,183,224.15	1,183,224.15	1,320,708.60	1,320,708.60	0.13	137,484.45	137,484.45
016255101	ALIGN TECHNOLOGY NC	3,182.000	284.33	284.33	1,136,296.69	1,136,296.69	904,738.06	904,738.06	0.09	-231,558.63	-231,558.63
018581108	ALLIANCE DATA SYSTEMS CORP	1,993.000	174.98	174.98	514,753.48	514,753.48	348,735.14	348,735.14	0.03	-166,018.34	-166,018.34
018802108	ALLIANT ENERGY CORP	10,321.000	47.13	47.13	398,716.15	398,716.15	486,428.73	486,428.73	0.05	87,712.58	87,712.58
020002101	ALLSTATE CORP/THE	14,514.000	94.18	94.18	397,648.66	397,648.66	1,366,928.52	1,366,928.52	0.13	969,279.86	969,279.86
02079K107	ALPHABET NC-CL C	13,439.000	1,173.31	1,173.31	6,331,211.05	6,331,211.05	15,768,113.09	15,768,113.09	1.52	9,436,902.04	9,436,902.04
02079K305	ALPHABET NC-CL A	13,088.000	1,176.89	1,176.89	5,476,608.08	5,476,608.08	15,403,136.32	15,403,136.32	1.49	9,926,528.24	9,926,528.24
02209S103	ALTRIA GROUP INC	81,951.000	57.43	57.43	2,745,035.68	2,745,035.68	4,706,445.93	4,706,445.93	0.45	1,961,410.25	1,961,410.25
023135106	AMAZON.COM NC	18,040.000	1,780.75	1,780.75	7,843,760.80	7,843,760.80	32,124,730.00	32,124,730.00	3.10	24,280,969.20	24,280,969.20
023608102	AMEREN CORP	10,696.000	73.55	73.55	452,323.41	452,323.41	786,690.80	786,690.80	0.08	334,367.39	334,367.39
02376R102	AMERICAN AIRLINES GROUP INC	17,473.000	31.76	31.76	906,751.16	906,751.16	554,942.48	554,942.48	0.05	-351,808.68	-351,808.68
025537101	AMERICAN ELECTRIC POWER CO INC	21,567.000	83.75	83.75	963,933.16	963,933.16	1,806,236.25	1,806,236.25	0.17	842,303.09	842,303.09



Asset Detail

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025816109	AMERICAN EXPRESS CO	30,235.000	109.30	109.30	1,187,109.93	1,187,109.93	3,304,685.50	3,304,685.50	0.32	2,117,575.57	2,117,575.57
026874784	AMERICAN INTERNATIONAL GROUP I	38,014.000	43.06	43.06	4,847,452.64	4,847,452.64	1,636,882.84	1,636,882.84	0.16	-3,210,569.80	-3,210,569.80
03027X100	AMERICAN TOWER CORP	19,287.000	197.06	197.06	1,508,667.60	1,508,667.60	3,800,696.22	3,800,696.22	0.37	2,292,028.62	2,292,028.62
030420103	AMERICAN WATER WORKS CO INC	7,903.000	104.26	104.26	550,609.35	550,609.35	823,966.78	823,966.78	0.08	273,357.43	273,357.43
03073E105	AMERISOURCEBERGEN CORP	6,829.000	79.52	79.52	426,434.01	426,434.01	543,042.08	543,042.08	0.05	116,608.07	116,608.07
03076C106	AMERIPRISE FINANCIAL INC	5,924.000	128.10	128.10	308,759.49	308,759.49	758,864.40	758,864.40	0.07	450,104.91	450,104.91
031100100	AMETEK INC	9,930.000	82.97	82.97	480,755.34	480,755.34	823,892.10	823,892.10	0.08	343,136.76	343,136.76
031162100	AMGEN INC	27,206.000	189.98	189.98	1,949,293.78	1,949,293.78	5,168,595.88	5,168,595.88	0.50	3,219,302.10	3,219,302.10
032095101	AMPHENOL CORP	13,033.000	94.44	94.44	447,108.02	447,108.02	1,230,836.52	1,230,836.52	0.12	783,728.50	783,728.50
032511107	ANADARKO PETROLEUM CORP	21,842.000	45.48	45.48	1,296,164.83	1,296,164.83	993,374.16	993,374.16	0.10	-302,790.67	-302,790.67
032654105	ANALOG DEVICES INC	16,103.000	105.27	105.27	955,020.90	955,020.90	1,695,162.81	1,695,162.81	0.16	740,141.91	740,141.91
03662Q105	ANSYS NC	3,663.000	182.71	182.71	452,732.22	452,732.22	669,266.73	669,266.73	0.06	216,534.51	216,534.51
036752103	ANTHEM NC	11,237.000	286.98	286.98	909,356.30	909,356.30	3,224,794.26	3,224,794.26	0.31	2,315,437.96	2,315,437.96
037411105	APACHE CORP	16,413.000	34.66	34.66	636,526.57	636,526.57	568,874.58	568,874.58	0.05	-67,651.99	-67,651.99
03748R754	APARTMENT INVESTMENT & MANAGEM	6,807.232	50.29	50.29	219,755.29	219,755.29	342,335.70	342,335.70	0.03	122,580.41	122,580.41
037833100	APPLE NC	195,847.000	189.95	189.95	8,313,351.70	8,313,351.70	37,201,137.65	37,201,137.65	3.59	28,887,785.95	28,887,785.95
038222105	APPLIED MATERIALS INC	41,508.000	39.66	39.66	594,947.61	594,947.61	1,646,207.28	1,646,207.28	0.16	1,051,259.67	1,051,259.67
039483102	ARCHER-DAN ELS-M DLAND CO	24,487.000	43.13	43.13	748,311.48	748,311.48	1,056,124.31	1,056,124.31	0.10	307,812.83	307,812.83
03965L100	ARCONIC INC	18,870.000	19.11	19.11	562,966.62	562,966.62	360,605.70	360,605.70	0.03	-202,360.92	-202,360.92
040413106	ARISTA NETWORKS INC	2,285.000	314.46	314.46	612,387.04	612,387.04	718,541.10	718,541.10	0.07	106,154.06	106,154.06
04621X108	ASSURANT INC	2,266.000	94.91	94.91	110,357.92	110,357.92	215,066.06	215,066.06	0.02	104,708.14	104,708.14
049560105	ATMOS ENERGY CORP	5,110.000	102.93	102.93	518,754.43	518,754.43	525,972.30	525,972.30	0.05	7,217.87	7,217.87
052769106	AUTODESK INC	9,575.000	155.82	155.82	507,437.45	507,437.45	1,491,976.50	1,491,976.50	0.14	984,539.05	984,539.05
053015103	AUTOMATIC DATA PROCESSING NC	19,046.000	159.74	159.74	957,569.11	957,569.11	3,042,408.04	3,042,408.04	0.29	2,084,838.93	2,084,838.93
053332102	AUTOZONE NC	1,091.000	1,024.12	1,024.12	466,516.89	466,516.89	1,117,314.92	1,117,314.92	0.11	650,798.03	650,798.03
053484101	AVALONBAY COMMUNITIES NC	6,056.000	200.73	200.73	858,039.54	858,039.54	1,215,620.88	1,215,620.88	0.12	357,581.34	357,581.34
053611109	AVERY DENNISON CORP	3,672.000	113.00	113.00	163,644.42	163,644.42	414,936.00	414,936.00	0.04	251,291.58	251,291.58
054937107	BB&T CORP	33,387.000	46.53	46.53	1,046,034.52	1,046,034.52	1,553,497.11	1,553,497.11	0.15	507,462.59	507,462.59
05722G100	BAKER HUGHES A GE CO	22,446.000	27.72	27.72	859,038.60	859,038.60	622,203.12	622,203.12	0.06	-236,835.48	-236,835.48
058498106	BALL CORP	14,617.000	57.86	57.86	394,179.72	394,179.72	845,739.62	845,739.62	0.08	451,559.90	451,559.90
060505104	BANK OF AMERICA CORP	392,726.000	27.59	27.59	7,069,431.82	7,069,431.82	10,835,310.34	10,835,310.34	1.05	3,765,878.52	3,765,878.52
064058100	BANK OF NEW YORK MELLON CORP/T	38,407.000	50.43	50.43	1,272,644.83	1,272,644.83	1,936,865.01	1,936,865.01	0.19	664,220.18	664,220.18
071813109	BAXTER INTERNATIONAL NC	20,840.000	81.31	81.31	556,499.22	556,499.22	1,694,500.40	1,694,500.40	0.16	1,138,001.18	1,138,001.18
075887109	BECTON DICKINSON AND CO	11,764.000	249.73	249.73	1,555,309.98	1,555,309.98	2,937,823.72	2,937,823.72	0.28	1,382,513.74	1,382,513.74
084670702	BERKSHIRE HATHAWAY INC	85,017.000	200.89	200.89	9,599,167.78	9,599,167.78	17,079,065.13	17,079,065.13	1.65	7,479,897.35	7,479,897.35
086516101	BEST BUY CO NC	10,236.000	71.06	71.06	322,575.66	322,575.66	727,370.16	727,370.16	0.07	404,794.50	404,794.50
09062X103	BIOGEN NC	8,600.000	236.38	236.38	1,064,430.12	1,064,430.12	2,032,868.00	2,032,868.00	0.20	968,437.88	968,437.88
09247X101	BLACKROCK INC	5,320.000	427.37	427.37	1,391,884.45	1,391,884.45	2,273,608.40	2,273,608.40	0.22	881,723.95	881,723.95
093671105	H&R BLOCK INC	8,986.000	23.94	23.94	184,757.19	184,757.19	215,124.84	215,124.84	0.02	30,367.65	30,367.65
097023105	BOEING CO/THE	22,972.000	381.42	381.42	1,910,044.82	1,910,044.82	8,761,980.24	8,761,980.24	0.85	6,851,935.42	6,851,935.42
09857L108	BOOKING HOLDINGS INC	1,968.000	1,744.91	1,744.91	1,020,369.25	1,020,369.25	3,433,982.88	3,433,982.88	0.33	2,413,613.63	2,413,613.63
099724106	BORGWARNER NC	9,081.000	38.41	38.41	311,280.77	311,280.77	348,801.21	348,801.21	0.03	37,520.44	37,520.44
101121101	BOSTON PROPERTIES INC	6,755.000	133.88	133.88	788,303.72	788,303.72	904,359.40	904,359.40	0.09	116,055.68	116,055.68
101137107	BOSTON SCIENTIFIC CORP	60,595.000	38.38	38.38	949,229.36	949,229.36	2,325,636.10	2,325,636.10	0.22	1,376,406.74	1,376,406.74



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10922N103	BRIGHTHOUSE FINANCIAL INC	5,101.000	36.29	36.29	233,241.88	233,241.88	185,115.29	185,115.29	0.02	-48,126.59	-48,126.59
110122108	BRISTOL-MYERS SQUIBB CO	71,381.000	47.71	47.71	2,732,736.45	2,732,736.45	3,405,587.51	3,405,587.51	0.33	672,851.06	672,851.06
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	5,058.000	103.69	103.69	577,080.03	577,080.03	524,464.02	524,464.02	0.05	-52,616.01	-52,616.01
11135F101	BROADCOM NC	17,318.000	300.71	300.71	2,042,591.09	2,042,591.09	5,207,695.78	5,207,695.78	0.50	3,165,104.69	3,165,104.69
115637209	BROWN-FORMAN CORP	7,270.000	52.78	52.78	209,172.85	209,172.85	383,710.60	383,710.60	0.04	174,537.75	174,537.75
124857202	CBS CORP	15,201.000	47.53	47.53	435,813.45	435,813.45	722,503.53	722,503.53	0.07	286,690.08	286,690.08
12503M108	CBOE GLOBAL MARKETS INC	4,906.000	95.44	95.44	442,089.38	442,089.38	468,228.64	468,228.64	0.05	26,139.26	26,139.26
12504L109	CBRE GROUP NC	13,655.000	49.45	49.45	376,906.09	376,906.09	675,239.75	675,239.75	0.07	298,333.66	298,333.66
125269100	CF INDUSTRIES HOLD NGS INC	9,745.000	40.88	40.88	327,803.79	327,803.79	398,375.60	398,375.60	0.04	70,571.81	70,571.81
12541W209	CH ROBINSON WORLDWIDE INC	5,983.000	86.99	86.99	329,244.93	329,244.93	520,461.17	520,461.17	0.05	191,216.24	191,216.24
125523100	CIGNA CORP	16,616.276	160.82	160.82	1,808,544.09	1,808,544.09	2,672,229.51	2,672,229.51	0.26	863,685.42	863,685.42
12572Q105	CME GROUP INC	15,642.000	164.58	164.58	1,200,997.01	1,200,997.01	2,574,360.36	2,574,360.36	0.25	1,373,363.35	1,373,363.35
125896100	CMS ENERGY CORP	12,390.000	55.54	55.54	382,637.87	382,637.87	688,140.60	688,140.60	0.07	305,502.73	305,502.73
126408103	CSX CORP	33,877.000	74.82	74.82	541,690.34	541,690.34	2,534,677.14	2,534,677.14	0.24	1,992,986.80	1,992,986.80
126650100	CVS HEALTH CORP	56,708.950	53.93	53.93	3,315,318.32	3,315,318.32	3,058,313.67	3,058,313.67	0.30	-257,004.65	-257,004.65
127097103	CABOT O L & GAS CORP	18,510.000	26.10	26.10	321,510.11	321,510.11	483,111.00	483,111.00	0.05	161,600.89	161,600.89
127387108	CADENCE DESIGN SYSTEMS INC	12,259.000	63.51	63.51	535,680.58	535,680.58	778,569.09	778,569.09	0.08	242,888.51	242,888.51
134429109	CAMPBELL SOUP CO	8,423.000	38.13	38.13	361,692.73	361,692.73	321,168.99	321,168.99	0.03	-40,523.74	-40,523.74
14040H105	CAPITAL ONE F NANCIAL CORP	20,456.000	81.69	81.69	1,084,321.94	1,084,321.94	1,671,050.64	1,671,050.64	0.16	586,728.70	586,728.70
14149Y108	CARD NAL HEALTH INC	13,029.000	48.15	48.15	614,167.69	614,167.69	627,346.35	627,346.35	0.06	13,178.66	13,178.66
143130102	CARMAX INC	7,436.000	69.80	69.80	171,438.13	171,438.13	519,032.80	519,032.80	0.05	347,594.67	347,594.67
143658300	CARNIVAL CORP	17,506.000	50.72	50.72	765,031.67	765,031.67	887,904.32	887,904.32	0.09	122,872.65	122,872.65
149123101	CATERPILLAR INC	25,163.000	135.49	135.49	1,459,578.92	1,459,578.92	3,409,334.87	3,409,334.87	0.33	1,949,755.95	1,949,755.95
150870103	CELANESE CORP	5,601.000	98.61	98.61	567,031.24	567,031.24	552,314.61	552,314.61	0.05	-14,716.63	-14,716.63
151020104	CELGENE CORP	30,707.000	94.34	94.34	1,738,498.26	1,738,498.26	2,896,898.38	2,896,898.38	0.28	1,158,400.12	1,158,400.12
15135B101	CENTENE CORP	18,064.000	53.10	53.10	671,383.59	671,383.59	959,198.40	959,198.40	0.09	287,814.81	287,814.81
15189T107	CENTERPOINT ENERGY INC	21,912.000	30.70	30.70	426,095.94	426,095.94	672,698.40	672,698.40	0.06	246,602.46	246,602.46
156700106	CENTURYLINK NC	41,577.000	11.99	11.99	1,128,970.82	1,128,970.82	498,508.23	498,508.23	0.05	-630,462.59	-630,462.59
156782104	CERNER CORP	14,181.000	57.21	57.21	527,269.95	527,269.95	811,295.01	811,295.01	0.08	284,025.06	284,025.06
16119P108	CHARTER COMMUNICATIONS NC	7,587.000	346.91	346.91	2,027,236.57	2,027,236.57	2,632,006.17	2,632,006.17	0.25	604,769.60	604,769.60
166764100	CHEVRON CORP	83,072.000	123.18	123.18	4,520,305.61	4,520,305.61	10,232,808.96	10,232,808.96	0.99	5,712,503.35	5,712,503.35
169656105	CH POTLE MEXICAN GRILL INC	1,064.000	710.31	710.31	256,944.52	256,944.52	755,769.84	755,769.84	0.07	498,825.32	498,825.32
171340102	CHURCH & DWIGHT CO INC	10,751.000	71.23	71.23	435,772.00	435,772.00	765,793.73	765,793.73	0.07	330,021.73	330,021.73
171798101	CIMAREX ENERGY CO	4,436.000	69.90	69.90	537,034.43	537,034.43	310,076.40	310,076.40	0.03	-226,958.03	-226,958.03
172062101	CINCINNATI FINANCIAL CORP	6,625.000	85.90	85.90	281,819.81	281,819.81	569,087.50	569,087.50	0.05	287,267.69	287,267.69
17275R102	CISCO SYSTEMS NC	192,459.000	53.99	53.99	2,738,202.34	2,738,202.34	10,390,861.41	10,390,861.41	1.00	7,652,659.07	7,652,659.07
172908105	CINTAS CORP	3,702.000	202.11	202.11	258,869.52	258,869.52	748,211.22	748,211.22	0.07	489,341.70	489,341.70
172967424	CITIGROUP NC	102,810.000	62.22	62.22	6,471,983.92	6,471,983.92	6,396,838.20	6,396,838.20	0.62	-75,145.72	-75,145.72
174610105	CITIZENS FINANCIAL GROUP INC	20,129.000	32.50	32.50	427,516.67	427,516.67	654,192.50	654,192.50	0.06	226,675.83	226,675.83
177376100	CITRIX SYSTEMS INC	5,471.000	99.66	99.66	216,507.64	216,507.64	545,239.86	545,239.86	0.05	328,732.22	328,732.22
189054109	CLOROX CO/THE	5,603.000	160.46	160.46	443,666.62	443,666.62	899,057.38	899,057.38	0.09	455,390.76	455,390.76
191216100	COCA-COLA CO/THE	168,228.000	46.86	46.86	4,051,295.79	4,051,295.79	7,883,164.08	7,883,164.08	0.76	3,831,868.29	3,831,868.29
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	25,144.000	72.45	72.45	955,474.87	955,474.87	1,821,682.80	1,821,682.80	0.18	866,207.93	866,207.93
194162103	COLGATE-PALMOLIVE CO	37,673.000	68.54	68.54	1,116,222.24	1,116,222.24	2,582,107.42	2,582,107.42	0.25	1,465,885.18	1,465,885.18



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20030N101	COMCAST CORP	197,465.000	39.98	39.98	3,242,231.13	3,242,231.13	7,894,650.70	7,894,650.70	0.76	4,652,419.57	4,652,419.57
200340107	COMERICA NC	6,952.000	73.32	73.32	239,805.55	239,805.55	509,720.64	509,720.64	0.05	269,915.09	269,915.09
205887102	CONAGRA BRANDS INC	21,231.000	27.74	27.74	513,001.48	513,001.48	588,947.94	588,947.94	0.06	75,946.46	75,946.46
20605P101	CONCHO RESOURCES INC	8,770.000	110.96	110.96	957,206.11	957,206.11	973,119.20	973,119.20	0.09	15,913.09	15,913.09
20825C104	CONOCOPHILLIPS	49,597.000	66.74	66.74	1,903,256.60	1,903,256.60	3,310,103.78	3,310,103.78	0.32	1,406,847.18	1,406,847.18
209115104	CONSOLIDATED EDISON INC	14,038.000	84.81	84.81	710,704.40	710,704.40	1,190,562.78	1,190,562.78	0.11	479,858.38	479,858.38
21036P108	CONSTELLATION BRANDS NC	7,282.000	175.33	175.33	518,895.00	518,895.00	1,276,753.06	1,276,753.06	0.12	757,858.06	757,858.06
216648402	COOPER COS INC/THE	2,157.000	296.17	296.17	383,442.77	383,442.77	638,838.69	638,838.69	0.06	255,395.92	255,395.92
217204106	COPART INC	8,780.000	60.59	60.59	460,659.11	460,659.11	531,980.20	531,980.20	0.05	71,321.09	71,321.09
219350105	CORNING NC	34,398.000	33.10	33.10	539,171.28	539,171.28	1,138,573.80	1,138,573.80	0.11	599,402.52	599,402.52
22160K105	COSTCO WHOLESALE CORP	19,258.000	242.14	242.14	1,459,425.72	1,459,425.72	4,663,132.12	4,663,132.12	0.45	3,203,706.40	3,203,706.40
222070203	COTY INC	19,707.000	11.50	11.50	352,551.42	352,551.42	226,630.50	226,630.50	0.02	-125,920.92	-125,920.92
22304C100	COVETRUS NC	0.400	31.85	31.85	16.08	16.08	12.74	12.74	0.00	-3.34	-3.34
22822V101	CROWN CASTLE ITERNATIONAL COR	18,169.000	128.00	128.00	1,309,880.33	1,309,880.33	2,325,632.00	2,325,632.00	0.22	1,015,751.67	1,015,751.67
231021106	CUMMINS INC	6,329.000	157.87	157.87	380,572.93	380,572.93	999,159.23	999,159.23	0.10	618,586.30	618,586.30
23331A109	DR HORTON NC	14,857.000	41.38	41.38	459,715.99	459,715.99	614,782.66	614,782.66	0.06	155,066.67	155,066.67
233331107	DTE ENERGY CO	7,954.000	124.74	124.74	467,669.78	467,669.78	992,181.96	992,181.96	0.10	524,512.18	524,512.18
23355L106	DXC TECHNOLOGY CO	11,729.000	64.31	64.31	517,392.01	517,392.01	754,291.99	754,291.99	0.07	236,899.98	236,899.98
235851102	DANAHER CORP	27,470.000	132.02	132.02	1,173,671.68	1,173,671.68	3,626,589.40	3,626,589.40	0.35	2,452,917.72	2,452,917.72
237194105	DARDEN RESTAURANTS NC	5,400.000	121.47	121.47	272,195.92	272,195.92	655,938.00	655,938.00	0.06	383,742.08	383,742.08
23918K108	DAVITA INC	5,529.000	54.29	54.29	295,508.70	295,508.70	300,169.41	300,169.41	0.03	4,660.71	4,660.71
244199105	DEERE & CO	13,925.000	159.84	159.84	795,248.88	795,248.88	2,225,772.00	2,225,772.00	0.21	1,430,523.12	1,430,523.12
247361702	DELTA A R L NES INC	27,013.000	51.65	51.65	802,678.34	802,678.34	1,395,221.45	1,395,221.45	0.13	592,543.11	592,543.11
24906P109	DENTSPLY SIRONA NC	9,730.000	49.59	49.59	486,061.14	486,061.14	482,510.70	482,510.70	0.05	-3,550.44	-3,550.44
25179M103	DEVON ENERGY CORP	19,163.000	31.56	31.56	557,243.94	557,243.94	604,784.28	604,784.28	0.06	47,540.34	47,540.34
25278X109	DIAMONDBACK ENERGY NC	6,756.000	101.53	101.53	600,420.93	600,420.93	685,936.68	685,936.68	0.07	85,515.75	85,515.75
253868103	DIGITAL REALTY TRUST INC	9,086.000	119.00	119.00	952,681.56	952,681.56	1,081,234.00	1,081,234.00	0.10	128,552.44	128,552.44
254687106	WALT DISNEY CO/THE	87,663.000	111.03	111.03	4,122,534.76	4,122,534.76	9,733,222.89	9,733,222.89	0.94	5,610,688.13	5,610,688.13
254709108	DISCOVER FINANCIAL SERVICES	14,357.000	71.16	71.16	330,851.86	330,851.86	1,021,644.12	1,021,644.12	0.10	690,792.26	690,792.26
25470F104	DISCOVERY NC	6,865.000	27.02	27.02	167,029.31	167,029.31	185,492.30	185,492.30	0.02	18,462.99	18,462.99
25470F302	DISCOVERY NC	15,759.000	25.42	25.42	392,495.80	392,495.80	400,593.78	400,593.78	0.04	8,097.98	8,097.98
25470M109	DISH NETWORK CORP	10,032.000	31.69	31.69	620,916.59	620,916.59	317,914.08	317,914.08	0.03	-303,002.51	-303,002.51
256677105	DOLLAR GENERAL CORP	11,493.000	119.30	119.30	695,462.62	695,462.62	1,371,114.90	1,371,114.90	0.13	675,652.28	675,652.28
256746108	DOLLAR TREE INC	10,404.000	105.04	105.04	601,377.19	601,377.19	1,092,836.16	1,092,836.16	0.11	491,458.97	491,458.97
25746U109	DOM NION ENERGY INC	34,946.476	76.66	76.66	1,677,376.99	1,677,376.99	2,678,996.85	2,678,996.85	0.26	1,001,619.86	1,001,619.86
260003108	DOVER CORP	6,337.000	93.80	93.80	200,210.49	200,210.49	594,410.60	594,410.60	0.06	394,200.11	394,200.11
26078J100	DOWDUPONT INC	98,579.000	53.31	53.31	3,629,645.11	3,629,645.11	5,255,246.49	5,255,246.49	0.51	1,625,601.38	1,625,601.38
264411505	DUKE REALTY CORP	15,706.000	30.58	30.58	463,876.47	463,876.47	480,289.48	480,289.48	0.05	16,413.01	16,413.01
26441C204	DUKE ENERGY CORP	31,785.000	90.00	90.00	1,884,354.01	1,884,354.01	2,860,650.00	2,860,650.00	0.28	976,295.99	976,295.99
26875P101	EOG RESOURCES INC	25,360.000	95.18	95.18	1,366,527.44	1,366,527.44	2,413,764.80	2,413,764.80	0.23	1,047,237.36	1,047,237.36
269246401	E*TRADE F NANCIAL CORP	10,769.000	46.43	46.43	575,931.93	575,931.93	500,004.67	500,004.67	0.05	-75,927.26	-75,927.26
277432100	EASTMAN CHEMICAL CO	6,111.000	75.88	75.88	345,658.77	345,658.77	463,702.68	463,702.68	0.04	118,043.91	118,043.91
278642103	EBAY INC	37,599.000	37.14	37.14	605,530.82	605,530.82	1,396,426.86	1,396,426.86	0.13	790,896.04	790,896.04
278865100	ECOLAB NC	11,075.000	176.54	176.54	825,491.64	825,491.64	1,955,180.50	1,955,180.50	0.19	1,129,688.86	1,129,688.86



Asset Detail

Acct Base Currency Code : USD

As Of Date : 3/31/2019

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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	14,245.000	61.92	61.92	446,909.41	446,909.41	882,050.40	882,050.40	0.09	435,140.99	435,140.99
28176E108	EDWARDS LIFESCIENCES CORP	9,084.000	191.33	191.33	382,269.19	382,269.19	1,738,041.72	1,738,041.72	0.17	1,355,772.53	1,355,772.53
285512109	ELECTRONIC ARTS NC	13,099.000	101.63	101.63	625,146.80	625,146.80	1,331,251.37	1,331,251.37	0.13	706,104.57	706,104.57
291011104	EMERSON ELECTRIC CO	26,872.000	68.47	68.47	685,547.66	685,547.66	1,839,925.84	1,839,925.84	0.18	1,154,378.18	1,154,378.18
29364G103	ENERGY CORP	8,289.000	95.63	95.63	491,545.29	491,545.29	792,677.07	792,677.07	0.08	301,131.78	301,131.78
294429105	EQU FAX NC	5,277.000	118.50	118.50	310,350.33	310,350.33	625,324.50	625,324.50	0.06	314,974.17	314,974.17
29444U700	EQU NIX INC	3,643.000	453.16	453.16	1,054,491.40	1,054,491.40	1,650,861.88	1,650,861.88	0.16	596,370.48	596,370.48
29476L107	EQUITY RESIDENTIAL	16,174.000	75.32	75.32	803,934.33	803,934.33	1,218,225.68	1,218,225.68	0.12	414,291.35	414,291.35
297178105	ESSEX PROPERTY TRUST INC	2,872.000	289.24	289.24	556,655.79	556,655.79	830,697.28	830,697.28	0.08	274,041.49	274,041.49
30034W106	EVERGY INC	11,133.000	58.05	58.05	583,841.80	583,841.80	646,270.65	646,270.65	0.06	62,428.85	62,428.85
30040W108	EVERSOURCE ENERGY	13,859.000	70.95	70.95	551,453.79	551,453.79	983,296.05	983,296.05	0.09	431,842.26	431,842.26
30161N101	EXELON CORP	42,398.000	50.13	50.13	1,502,023.70	1,502,023.70	2,125,411.74	2,125,411.74	0.21	623,388.04	623,388.04
30212P303	EXPEDIA GROUP INC	5,112.000	119.00	119.00	371,927.62	371,927.62	608,328.00	608,328.00	0.06	236,400.38	236,400.38
302130109	EXPEDITORS INTERNATIONAL OF WA	7,506.000	75.90	75.90	276,201.30	276,201.30	569,705.40	569,705.40	0.06	293,504.10	293,504.10
30225T102	EXTRA SPACE STORAGE INC	5,566.000	101.91	101.91	476,794.68	476,794.68	567,231.06	567,231.06	0.05	90,436.38	90,436.38
30231G102	EXXON MOBIL CORP	185,244.000	80.80	80.80	9,553,654.50	9,553,654.50	14,967,715.20	14,967,715.20	1.45	5,414,060.70	5,414,060.70
302445101	FLIR SYSTEMS NC	5,923.000	47.58	47.58	190,565.91	190,565.91	281,816.34	281,816.34	0.03	91,250.43	91,250.43
302491303	FMC CORP	5,887.000	76.82	76.82	223,586.96	223,586.96	452,239.34	452,239.34	0.04	228,652.38	228,652.38
30303M102	FACEBOOK NC	104,297.000	166.69	166.69	8,123,883.53	8,123,883.53	17,385,266.93	17,385,266.93	1.68	9,261,383.40	9,261,383.40
311900104	FASTENAL CO	12,511.000	64.31	64.31	402,823.39	402,823.39	804,582.41	804,582.41	0.08	401,759.02	401,759.02
313747206	FEDERAL REALTY INVESTMENT TRUS	3,251.000	137.85	137.85	482,158.08	482,158.08	448,150.35	448,150.35	0.04	-34,007.73	-34,007.73
31428X106	FEDEX CORP	10,500.000	181.41	181.41	973,718.09	973,718.09	1,904,805.00	1,904,805.00	0.18	931,086.91	931,086.91
315616102	F5 NETWORKS NC	2,599.000	156.93	156.93	276,688.78	276,688.78	407,861.07	407,861.07	0.04	131,172.29	131,172.29
31620M106	F DELITY NATIONAL INFORMATION	14,118.000	113.10	113.10	657,223.29	657,223.29	1,596,745.80	1,596,745.80	0.15	939,522.51	939,522.51
316773100	F FTH THIRD BANCORP	28,299.000	25.22	25.22	438,398.05	438,398.05	713,700.78	713,700.78	0.07	275,302.73	275,302.73
33616C100	F RST REPUBLIC BANK/CA	7,204.000	100.46	100.46	746,100.27	746,100.27	723,713.84	723,713.84	0.07	-22,386.43	-22,386.43
337738108	FISERV INC	17,120.000	88.28	88.28	423,323.23	423,323.23	1,511,353.60	1,511,353.60	0.15	1,088,030.37	1,088,030.37
337932107	F RSTENERGY CORP	22,020.000	41.61	41.61	817,795.20	817,795.20	916,252.20	916,252.20	0.09	98,457.00	98,457.00
339041105	FLEETCOR TECHNOLOGIES INC	3,754.000	246.59	246.59	818,644.44	818,644.44	925,698.86	925,698.86	0.09	107,054.42	107,054.42
343412102	FLUOR CORP	6,102.000	36.80	36.80	171,080.49	171,080.49	224,553.60	224,553.60	0.02	53,473.11	53,473.11
34354P105	FLOWSERVE CORP	5,727.000	45.14	45.14	216,711.73	216,711.73	258,516.78	258,516.78	0.02	41,805.05	41,805.05
344849104	FOOT LOCKER INC	4,936.000	60.60	60.60	302,078.30	302,078.30	299,121.60	299,121.60	0.03	-2,956.70	-2,956.70
345370860	FORD MOTOR CO	170,847.000	8.78	8.78	1,511,749.46	1,511,749.46	1,500,036.66	1,500,036.66	0.14	-11,712.80	-11,712.80
34959E109	FORTINET INC	6,341.000	83.97	83.97	468,510.08	468,510.08	532,453.77	532,453.77	0.05	63,943.69	63,943.69
34959J108	FORTIVE CORP	12,875.000	83.89	83.89	357,164.61	357,164.61	1,080,083.75	1,080,083.75	0.10	722,919.14	722,919.14
34964C106	FORTUNE BRANDS HOME & SECURITY	6,145.000	47.61	47.61	389,625.14	389,625.14	292,563.45	292,563.45	0.03	-97,061.69	-97,061.69
35137L105	FOX CORP	15,424.000	36.71	36.71	640,867.20	640,867.20	566,215.04	566,215.04	0.05	-74,652.16	-74,652.16
35137L204	FOX CORP	7,098.667	35.88	35.88	293,884.81	293,884.81	254,700.17	254,700.17	0.02	-39,184.64	-39,184.64
354613101	FRANKLIN RESOURCES INC	12,920.000	33.14	33.14	410,050.59	410,050.59	428,168.80	428,168.80	0.04	18,118.21	18,118.21
35671D857	FREEPORT-MCMORAN INC	63,353.000	12.89	12.89	1,234,555.13	1,234,555.13	816,620.17	816,620.17	0.08	-417,934.96	-417,934.96
363576109	ARTHUR J GALLAGHER & CO	8,047.000	78.10	78.10	388,549.28	388,549.28	628,470.70	628,470.70	0.06	239,921.42	239,921.42
364760108	GAP INC/THE	9,339.000	26.18	26.18	209,803.36	209,803.36	244,495.02	244,495.02	0.02	34,691.66	34,691.66
366651107	GARTNER NC	3,922.000	151.68	151.68	481,890.22	481,890.22	594,888.96	594,888.96	0.06	112,998.74	112,998.74
369550108	GENERAL DYNAMICS CORP	11,846.000	169.28	169.28	864,608.24	864,608.24	2,005,290.88	2,005,290.88	0.19	1,140,682.64	1,140,682.64



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369604103	GENERAL ELECTRIC CO	380,591.000	9.99	9.99	6,931,446.33	6,931,446.33	3,802,104.09	3,802,104.09	0.37	-3,129,342.24	-3,129,342.24
370334104	GENERAL MILLS INC	26,090.000	51.75	51.75	1,039,761.69	1,039,761.69	1,350,157.50	1,350,157.50	0.13	310,395.81	310,395.81
37045V100	GENERAL MOTORS CO	57,310.000	37.10	37.10	1,973,658.56	1,973,658.56	2,126,201.00	2,126,201.00	0.21	152,542.44	152,542.44
372460105	GENUINE PARTS CO	6,381.000	112.03	112.03	320,036.86	320,036.86	714,863.43	714,863.43	0.07	394,826.57	394,826.57
375558103	G LEAD SC ENCES NC	55,766.000	65.01	65.01	2,355,890.38	2,355,890.38	3,625,347.66	3,625,347.66	0.35	1,269,457.28	1,269,457.28
37940X102	GLOBAL PAYMENTS INC	6,890.000	136.52	136.52	519,184.85	519,184.85	940,622.80	940,622.80	0.09	421,437.95	421,437.95
38141G104	GOLDMAN SACHS GROUP INC/THE	14,974.000	191.99	191.99	1,686,516.86	1,686,516.86	2,874,858.26	2,874,858.26	0.28	1,188,341.40	1,188,341.40
384802104	WW GRA NGER INC	1,972.000	300.93	300.93	324,341.82	324,341.82	593,433.96	593,433.96	0.06	269,092.14	269,092.14
40412C101	HCA HEALTHCARE INC	11,676.000	130.38	130.38	858,340.14	858,340.14	1,522,316.88	1,522,316.88	0.15	663,976.74	663,976.74
40414L109	HCP INC	20,888.000	31.30	31.30	665,401.62	665,401.62	653,794.40	653,794.40	0.06	-11,607.22	-11,607.22
40434L105	HP INC	67,046.000	19.43	19.43	512,132.93	512,132.93	1,302,703.78	1,302,703.78	0.13	790,570.85	790,570.85
406216101	HALL BURTON CO	38,148.000	29.30	29.30	1,015,475.65	1,015,475.65	1,117,736.40	1,117,736.40	0.11	102,260.75	102,260.75
410345102	HANESBRANDS INC	15,802.000	17.88	17.88	508,858.59	508,858.59	282,539.76	282,539.76	0.03	-226,318.83	-226,318.83
412822108	HARLEY-DAVIDSON NC	6,975.000	35.66	35.66	189,592.98	189,592.98	248,728.50	248,728.50	0.02	59,135.52	59,135.52
413875105	HARRIS CORP	5,157.000	159.71	159.71	321,108.49	321,108.49	823,624.47	823,624.47	0.08	502,515.98	502,515.98
416515104	HARTFORD FINANCIAL SERVICES GR	15,716.000	49.72	49.72	733,116.61	733,116.61	781,399.52	781,399.52	0.08	48,282.91	48,282.91
418056107	HASBRO NC	5,062.000	85.02	85.02	279,695.02	279,695.02	430,371.24	430,371.24	0.04	150,676.22	150,676.22
423452101	HELMERICH & PAYNE INC	4,783.000	55.56	55.56	197,175.39	197,175.39	265,743.48	265,743.48	0.03	68,568.09	68,568.09
426281101	JACK HENRY & ASSOCIATES NC	3,374.000	138.74	138.74	462,933.30	462,933.30	468,108.76	468,108.76	0.05	5,175.46	5,175.46
427866108	HERSHEY CO/THE	6,079.000	114.83	114.83	403,556.63	403,556.63	698,051.57	698,051.57	0.07	294,494.94	294,494.94
42809H107	HESS CORP	11,129.000	60.23	60.23	689,913.92	689,913.92	670,299.67	670,299.67	0.06	-19,614.25	-19,614.25
42824C109	HEWLETT PACKARD ENTERPRISE CO	60,202.000	15.43	15.43	300,173.39	300,173.39	928,916.86	928,916.86	0.09	628,743.47	628,743.47
43300A203	HILTON WORLDWIDE HOLDINGS NC	12,803.000	83.11	83.11	909,613.45	909,613.45	1,064,057.33	1,064,057.33	0.10	154,443.88	154,443.88
436106108	HOLLYFRONTIER CORP	6,869.000	49.27	49.27	495,468.15	495,468.15	338,435.63	338,435.63	0.03	-157,032.52	-157,032.52
436440101	HOLOGIC INC	11,708.000	48.40	48.40	441,807.75	441,807.75	566,667.20	566,667.20	0.05	124,859.45	124,859.45
437076102	HOME DEPOT NC/THE	49,384.000	191.89	191.89	2,879,384.91	2,879,384.91	9,476,295.76	9,476,295.76	0.92	6,596,910.85	6,596,910.85
438516106	HONEYWELL INTERNATIONAL INC	31,876.000	158.92	158.92	1,887,416.68	1,887,416.68	5,065,733.92	5,065,733.92	0.49	3,178,317.24	3,178,317.24
440452100	HORMEL FOODS CORP	11,920.000	44.76	44.76	314,950.79	314,950.79	533,539.20	533,539.20	0.05	218,588.41	218,588.41
44107P104	HOST HOTELS & RESORTS NC	32,327.000	18.90	18.90	570,333.74	570,333.74	611,868.60	611,868.60	0.06	41,534.86	41,534.86
444859102	HUMANA INC	5,927.000	266.00	266.00	509,025.89	509,025.89	1,576,582.00	1,576,582.00	0.15	1,067,556.11	1,067,556.11
445658107	JB HUNT TRANSPORT SERVICES INC	3,803.000	101.29	101.29	308,699.48	308,699.48	385,205.87	385,205.87	0.04	76,506.39	76,506.39
446150104	HUNTINGTON BANCSHARES INC/OH	45,767.000	12.68	12.68	781,048.87	781,048.87	580,325.56	580,325.56	0.06	-200,723.31	-200,723.31
446413106	HUNTINGTON INGALLS INDUSTRIES	1,816.000	207.20	207.20	475,753.94	475,753.94	376,275.20	376,275.20	0.04	-99,478.74	-99,478.74
44980X109	IPG PHOTONICS CORP	1,551.000	151.78	151.78	382,611.28	382,611.28	235,410.78	235,410.78	0.02	-147,200.50	-147,200.50
45168D104	IDEXX LABORATORIES INC	3,760.000	223.60	223.60	575,055.17	575,055.17	840,736.00	840,736.00	0.08	265,680.83	265,680.83
452308109	ILLINOIS TOOL WORKS INC	13,197.000	143.53	143.53	718,498.77	718,498.77	1,894,165.41	1,894,165.41	0.18	1,175,666.64	1,175,666.64
452327109	ILLUMINA INC	6,427.000	310.69	310.69	1,182,816.45	1,182,816.45	1,996,804.63	1,996,804.63	0.19	813,988.18	813,988.18
45337C102	INCYTE CORP	7,767.000	86.01	86.01	1,109,283.04	1,109,283.04	668,039.67	668,039.67	0.06	-441,243.37	-441,243.37
458140100	INTEL CORP	196,611.000	53.70	53.70	3,557,460.67	3,557,460.67	10,558,010.70	10,558,010.70	1.02	7,000,550.03	7,000,550.03
45866F104	INTERCONT NENTAL EXCHANGE NC	24,855.000	76.14	76.14	921,913.06	921,913.06	1,892,459.70	1,892,459.70	0.18	970,546.64	970,546.64
459200101	INTERNATIONAL BUSINESS MACHINES	38,905.000	141.10	141.10	3,499,348.59	3,499,348.59	5,489,495.50	5,489,495.50	0.53	1,990,146.91	1,990,146.91
459506101	INTERNATIONAL FLAVORS & FRAGRANCE	4,429.000	128.79	128.79	342,177.35	342,177.35	570,410.91	570,410.91	0.06	228,233.56	228,233.56
460146103	INTERNATIONAL PAPER CO	17,499.000	46.27	46.27	527,005.19	527,005.19	809,678.73	809,678.73	0.08	282,673.54	282,673.54
460690100	INTERPUBLIC GROUP OF COS INC/T	16,829.000	21.01	21.01	300,548.49	300,548.49	353,577.29	353,577.29	0.03	53,028.80	53,028.80



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461202103	INTUIT NC	11,327.000	261.41	261.41	897,692.07	897,692.07	2,960,991.07	2,960,991.07	0.29	2,063,299.00	2,063,299.00
46120E602	INTUITIVE SURGICAL NC	5,006.000	570.58	570.58	838,065.00	838,065.00	2,856,323.48	2,856,323.48	0.28	2,018,258.48	2,018,258.48
46266C105	IQVIA HOLDINGS INC	6,918.000	143.85	143.85	691,336.91	691,336.91	995,154.30	995,154.30	0.10	303,817.39	303,817.39
46284V101	IRON MOUNTAIN INC	12,520.000	35.46	35.46	408,435.22	408,435.22	443,959.20	443,959.20	0.04	35,523.98	35,523.98
46625H100	JPMORGAN CHASE & CO	143,152.000	101.23	101.23	5,130,769.73	5,130,769.73	14,491,276.96	14,491,276.96	1.40	9,360,507.23	9,360,507.23
469814107	JACOBS ENGINEER NG GROUP INC	5,124.000	75.19	75.19	216,756.82	216,756.82	385,273.56	385,273.56	0.04	168,516.74	168,516.74
47233W109	JEFFERIES FINANCIAL GROUP INC	11,498.000	18.79	18.79	289,639.32	289,639.32	216,047.42	216,047.42	0.02	-73,591.90	-73,591.90
478160104	JOHNSON & JOHNSON	116,434.000	139.79	139.79	7,531,729.09	7,531,729.09	16,276,308.86	16,276,308.86	1.57	8,744,579.77	8,744,579.77
48203R104	JUNIPER NETWORKS INC	15,211.000	26.47	26.47	311,540.68	311,540.68	402,635.17	402,635.17	0.04	91,094.49	91,094.49
482480100	KLA-TENCOR CORP	7,223.000	119.41	119.41	449,871.25	449,871.25	862,498.43	862,498.43	0.08	412,627.18	412,627.18
485170302	KANSAS CITY SOUTHERN	4,413.000	115.98	115.98	447,689.00	447,689.00	511,819.74	511,819.74	0.05	64,130.74	64,130.74
487836108	KELLOGG CO	10,976.000	57.38	57.38	593,836.75	593,836.75	629,802.88	629,802.88	0.06	35,966.13	35,966.13
493267108	KEYCORP	44,105.000	15.75	15.75	491,566.67	491,566.67	694,653.75	694,653.75	0.07	203,087.08	203,087.08
49338L103	KEYSIGHT TECHNOLOGIES NC	8,208.000	87.20	87.20	475,984.43	475,984.43	715,737.60	715,737.60	0.07	239,753.17	239,753.17
494368103	KIMBERLY-CLARK CORP	15,059.000	123.90	123.90	876,435.06	876,435.06	1,865,810.10	1,865,810.10	0.18	989,375.04	989,375.04
49446R109	KIMCO REALTY CORP	18,423.000	18.50	18.50	658,190.07	658,190.07	340,825.50	340,825.50	0.03	-317,364.57	-317,364.57
49456B101	KINDER MORGAN NC/DE	85,113.000	20.01	20.01	2,527,824.49	2,527,824.49	1,703,111.13	1,703,111.13	0.16	-824,713.36	-824,713.36
500255104	KOHL'S CORP	7,220.000	68.77	68.77	372,551.41	372,551.41	496,519.40	496,519.40	0.05	123,967.99	123,967.99
500754106	KRAFT HEINZ CO/THE	27,190.000	32.65	32.65	1,773,083.06	1,773,083.06	887,753.50	887,753.50	0.09	-885,329.56	-885,329.56
501044101	KROGER CO/THE	34,878.000	24.60	24.60	695,026.63	695,026.63	857,998.80	857,998.80	0.08	162,972.17	162,972.17
501797104	L BRANDS INC	9,984.000	27.58	27.58	489,703.10	489,703.10	275,358.72	275,358.72	0.03	-214,344.38	-214,344.38
501889208	LKQ CORP	13,762.000	28.38	28.38	448,732.58	448,732.58	390,565.56	390,565.56	0.04	-58,167.02	-58,167.02
502413107	L3 TECHNOLOGIES INC	3,468.000	206.37	206.37	315,303.98	315,303.98	715,691.16	715,691.16	0.07	400,387.18	400,387.18
50540R409	LABORATORY CORP OF AMERICA HOL	4,311.000	152.98	152.98	359,585.21	359,585.21	659,496.78	659,496.78	0.06	299,911.57	299,911.57
512807108	LAM RESEARCH CORP	6,671.000	179.01	179.01	353,981.85	353,981.85	1,194,175.71	1,194,175.71	0.12	840,193.86	840,193.86
513272104	LAMB WESTON HOLDINGS INC	6,405.000	74.94	74.94	471,316.98	471,316.98	479,990.70	479,990.70	0.05	8,673.72	8,673.72
518439104	ESTEE LAUDER COS NC/THE	9,542.000	165.55	165.55	611,527.92	611,527.92	1,579,678.10	1,579,678.10	0.15	968,150.18	968,150.18
524660107	LEGGETT & PLATT INC	5,731.000	42.22	42.22	137,686.90	137,686.90	241,962.82	241,962.82	0.02	104,275.92	104,275.92
526057104	LENNAR CORP	12,502.000	49.09	49.09	619,022.13	619,022.13	613,723.18	613,723.18	0.06	-5,298.95	-5,298.95
532457108	ELI L LLY & CO	40,289.000	129.76	129.76	2,171,177.37	2,171,177.37	5,227,900.64	5,227,900.64	0.50	3,056,723.27	3,056,723.27
534187109	LINCOLN NATIONAL CORP	8,932.000	58.70	58.70	521,967.05	521,967.05	524,308.40	524,308.40	0.05	2,341.35	2,341.35
539830109	LOCKHEED MARTIN CORP	10,748.000	300.16	300.16	1,389,061.42	1,389,061.42	3,226,119.68	3,226,119.68	0.31	1,837,058.26	1,837,058.26
540424108	LOEWS CORP	11,977.000	47.93	47.93	475,209.31	475,209.31	574,057.61	574,057.61	0.06	98,848.30	98,848.30
548661107	LOWE'S COS NC	35,020.000	109.47	109.47	1,304,235.06	1,304,235.06	3,833,639.40	3,833,639.40	0.37	2,529,404.34	2,529,404.34
55261F104	M&T BANK CORP	6,056.000	157.02	157.02	610,420.70	610,420.70	950,913.12	950,913.12	0.09	340,492.42	340,492.42
552953101	MGM RESORTS NTERNATIONAL	22,301.000	25.66	25.66	716,054.49	716,054.49	572,243.66	572,243.66	0.06	-143,810.83	-143,810.83
55354G100	MSCI INC	3,687.000	198.84	198.84	588,767.61	588,767.61	733,123.08	733,123.08	0.07	144,355.47	144,355.47
554382101	MACERICH CO/THE	4,629.000	43.35	43.35	332,928.54	332,928.54	200,667.15	200,667.15	0.02	-132,261.39	-132,261.39
55616P104	MACY'S INC	13,444.000	24.03	24.03	386,971.99	386,971.99	323,059.32	323,059.32	0.03	-63,912.67	-63,912.67
565849106	MARATHON OIL CORP	35,785.000	16.71	16.71	729,312.05	729,312.05	597,967.35	597,967.35	0.06	-131,344.70	-131,344.70
56585A102	MARATHON PETROLEUM CORP	29,450.588	59.85	59.85	860,925.25	860,925.25	1,762,617.69	1,762,617.69	0.17	901,692.44	901,692.44
571748102	MARSH & MCLENNAN COS INC	22,084.000	93.90	93.90	853,474.77	853,474.77	2,073,687.60	2,073,687.60	0.20	1,220,212.83	1,220,212.83
571903202	MARRIOTT NTERNATIONAL INC/MD	12,326.000	125.09	125.09	662,015.03	662,015.03	1,541,859.34	1,541,859.34	0.15	879,844.31	879,844.31
573284106	MART N MAR ET TA MATERIALS NC	2,730.000	201.18	201.18	374,018.70	374,018.70	549,221.40	549,221.40	0.05	175,202.70	175,202.70



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574599106	MASCO CORP	12,875.000	39.31	39.31	192,302.10	192,302.10	506,116.25	506,116.25	0.05	313,814.15	313,814.15
57636Q104	MASTERCARD INC	39,465.000	235.45	235.45	2,073,858.18	2,073,858.18	9,292,034.25	9,292,034.25	0.90	7,218,176.07	7,218,176.07
577081102	MATTEL INC	15,101.000	13.00	13.00	399,083.27	399,083.27	196,313.00	196,313.00	0.02	-202,770.27	-202,770.27
57772K101	MAX M INTEGRATED PRODUCTS INC	11,953.000	53.17	53.17	576,463.31	576,463.31	635,541.01	635,541.01	0.06	59,077.70	59,077.70
579780206	MCCORMICK & CO INC/MD	5,360.000	150.63	150.63	275,619.40	275,619.40	807,376.80	807,376.80	0.08	531,757.40	531,757.40
580135101	MCDONALD'S CORP	33,460.000	189.90	189.90	1,801,629.09	1,801,629.09	6,354,054.00	6,354,054.00	0.61	4,552,424.91	4,552,424.91
58155Q103	MCKESSON CORP	8,387.000	117.06	117.06	815,260.62	815,260.62	981,782.22	981,782.22	0.09	166,521.60	166,521.60
58933Y105	MERCK & CO INC	112,852.000	83.17	83.17	3,685,446.76	3,685,446.76	9,385,900.84	9,385,900.84	0.91	5,700,454.08	5,700,454.08
59156R108	METL FE NC	41,852.000	42.57	42.57	1,504,011.48	1,504,011.48	1,781,639.64	1,781,639.64	0.17	277,628.16	277,628.16
592688105	METTLER-TOLEDO INTERNATIONAL I	1,084.000	723.00	723.00	437,383.59	437,383.59	783,732.00	783,732.00	0.08	346,348.41	346,348.41
594918104	MICROSOFT CORP	335,433.000	117.94	117.94	10,073,964.81	10,073,964.81	39,560,968.02	39,560,968.02	3.82	29,487,003.21	29,487,003.21
595017104	MICROCHIP TECHNOLOGY INC	10,360.000	82.96	82.96	453,602.55	453,602.55	859,465.60	859,465.60	0.08	405,863.05	405,863.05
595112103	MICRON TECHNOLOGY INC	49,013.000	41.33	41.33	719,545.63	719,545.63	2,025,707.29	2,025,707.29	0.20	1,306,161.66	1,306,161.66
59522J103	MID-AMERICA APARTMENT COMMUNIT	4,979.000	109.33	109.33	443,124.80	443,124.80	544,354.07	544,354.07	0.05	101,229.27	101,229.27
608190104	MOHAWK INDUSTRIES NC	2,687.000	126.15	126.15	423,318.54	423,318.54	338,965.05	338,965.05	0.03	-84,353.49	-84,353.49
60871R209	MOLSON COORS BREWING CO	8,204.000	59.65	59.65	527,004.76	527,004.76	489,368.60	489,368.60	0.05	-37,636.16	-37,636.16
609207105	MONDELEZ INTERNATIONAL INC	63,140.000	49.92	49.92	1,658,524.96	1,658,524.96	3,151,948.80	3,151,948.80	0.30	1,493,423.84	1,493,423.84
61174X109	MONSTER BEVERAGE CORP	17,098.000	54.58	54.58	617,849.39	617,849.39	933,208.84	933,208.84	0.09	315,359.45	315,359.45
615369105	MOODY'S CORP	7,265.000	181.09	181.09	456,943.60	456,943.60	1,315,618.85	1,315,618.85	0.13	858,675.25	858,675.25
617446448	MORGAN STANLEY	56,779.000	42.20	42.20	1,443,216.21	1,443,216.21	2,396,073.80	2,396,073.80	0.23	952,857.59	952,857.59
61945C103	MOSAIC CO/THE	15,505.000	27.31	27.31	696,970.75	696,970.75	423,441.55	423,441.55	0.04	-273,529.20	-273,529.20
620076307	MOTOROLA SOLUTIONS NC	7,165.000	140.42	140.42	357,325.97	357,325.97	1,006,109.30	1,006,109.30	0.10	648,783.33	648,783.33
629377508	NRG ENERGY NC	12,285.000	42.48	42.48	260,147.88	260,147.88	521,866.80	521,866.80	0.05	261,718.92	261,718.92
631103108	NASDAQ NC	5,063.000	87.49	87.49	233,410.15	233,410.15	442,961.87	442,961.87	0.04	209,551.72	209,551.72
637071101	NATIONAL OILWELL VARCO NC	16,764.000	26.64	26.64	659,861.36	659,861.36	446,592.96	446,592.96	0.04	-213,268.40	-213,268.40
640268108	NEKTAR THERAPEUTICS	7,612.000	33.60	33.60	753,138.92	753,138.92	255,763.20	255,763.20	0.02	-497,375.72	-497,375.72
64110D104	NETAPP INC	10,798.000	69.34	69.34	451,763.46	451,763.46	748,733.32	748,733.32	0.07	296,969.86	296,969.86
64110L106	NETFLIX INC	19,088.000	356.56	356.56	1,229,780.23	1,229,780.23	6,806,017.28	6,806,017.28	0.66	5,576,237.05	5,576,237.05
651229106	NEWELL BRANDS NC	17,006.000	15.34	15.34	579,245.94	579,245.94	260,872.04	260,872.04	0.03	-318,373.90	-318,373.90
651639106	NEWMONT GOLDCORP CORP	23,288.000	35.77	35.77	702,832.53	702,832.53	833,011.76	833,011.76	0.08	130,179.23	130,179.23
65249B109	NEWS CORP	16,847.000	12.44	12.44	194,821.72	194,821.72	209,576.68	209,576.68	0.02	14,754.96	14,754.96
65249B208	NEWS CORP	5,411.000	12.49	12.49	76,655.30	76,655.30	67,583.39	67,583.39	0.01	-9,071.91	-9,071.91
65339F101	NEXTERA ENERGY NC	20,906.000	193.32	193.32	1,356,470.32	1,356,470.32	4,041,547.92	4,041,547.92	0.39	2,685,077.60	2,685,077.60
654106103	NIKE INC	55,034.000	84.21	84.21	1,289,006.21	1,289,006.21	4,634,413.14	4,634,413.14	0.45	3,345,406.93	3,345,406.93
65473P105	NISOURCE INC	16,286.000	28.66	28.66	247,536.01	247,536.01	466,756.76	466,756.76	0.05	219,220.75	219,220.75
655044105	NOBLE ENERGY NC	21,143.000	24.73	24.73	717,968.93	717,968.93	522,866.39	522,866.39	0.05	-195,102.54	-195,102.54
655664100	NORDSTROM NC	4,965.000	44.38	44.38	234,816.25	234,816.25	220,346.70	220,346.70	0.02	-14,469.55	-14,469.55
655844108	NORFOLK SOUTHERN CORP	11,693.000	186.89	186.89	565,423.86	565,423.86	2,185,304.77	2,185,304.77	0.21	1,619,880.91	1,619,880.91
665859104	NORTHERN TRUST CORP	9,549.000	90.41	90.41	602,740.62	602,740.62	863,325.09	863,325.09	0.08	260,584.47	260,584.47
666807102	NORTHROP GRUMMAN CORP	7,421.000	269.60	269.60	695,772.54	695,772.54	2,000,701.60	2,000,701.60	0.19	1,304,929.06	1,304,929.06
670346105	NUCOR CORP	13,351.000	58.35	58.35	566,839.30	566,839.30	779,030.85	779,030.85	0.08	212,191.55	212,191.55
67066G104	NVIDIA CORP	26,495.000	179.56	179.56	836,694.21	836,694.21	4,757,442.20	4,757,442.20	0.46	3,920,747.99	3,920,747.99
67103H107	O'REILLY AUTOMOTIVE INC	3,427.000	388.30	388.30	346,481.88	346,481.88	1,330,704.10	1,330,704.10	0.13	984,222.22	984,222.22
674599105	OCCIDENTAL PETROLEUM CORP	32,771.000	66.20	66.20	1,457,724.46	1,457,724.46	2,169,440.20	2,169,440.20	0.21	711,715.74	711,715.74



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681919106	OMNICOM GROUP NC	9,780.000	72.99	72.99	436,876.80	436,876.80	713,842.20	713,842.20	0.07	276,965.40	276,965.40
682680103	ONEOK INC	17,996.000	69.84	69.84	665,263.73	665,263.73	1,256,840.64	1,256,840.64	0.12	591,576.91	591,576.91
68389X105	ORACLE CORP	111,406.000	53.71	53.71	2,459,646.83	2,459,646.83	5,983,616.26	5,983,616.26	0.58	3,523,969.43	3,523,969.43
693475105	PNC F NANCIAL SERVICES GROUP I	19,832.000	122.66	122.66	2,224,037.92	2,224,037.92	2,432,593.12	2,432,593.12	0.23	208,555.20	208,555.20
693506107	PPG INDUSTR ES INC	10,314.000	112.87	112.87	529,519.63	529,519.63	1,164,141.18	1,164,141.18	0.11	634,621.55	634,621.55
69351T106	PPL CORP	31,520.000	31.74	31.74	934,167.96	934,167.96	1,000,444.80	1,000,444.80	0.10	66,276.84	66,276.84
693656100	PVH CORP	3,311.000	121.95	121.95	360,884.50	360,884.50	403,776.45	403,776.45	0.04	42,891.95	42,891.95
693718108	PACCAR INC	15,159.000	68.14	68.14	348,274.75	348,274.75	1,032,934.26	1,032,934.26	0.10	684,659.51	684,659.51
695156109	PACKAG NG CORP OF AMERICA	4,131.000	99.38	99.38	480,334.97	480,334.97	410,538.78	410,538.78	0.04	-69,796.19	-69,796.19
701094104	PARKER-HANNIF N CORP	5,656.000	171.62	171.62	369,124.51	369,124.51	970,682.72	970,682.72	0.09	601,558.21	601,558.21
704326107	PAYCHEX INC	13,972.000	80.20	80.20	540,617.07	540,617.07	1,120,554.40	1,120,554.40	0.11	579,937.33	579,937.33
70450Y103	PAYPAL HOLDINGS NC	51,293.000	103.84	103.84	1,440,692.93	1,440,692.93	5,326,265.12	5,326,265.12	0.51	3,885,572.19	3,885,572.19
712704105	PEOPLE'S UNITED FINANCIAL INC	16,510.000	16.44	16.44	268,375.12	268,375.12	271,424.40	271,424.40	0.03	3,049.28	3,049.28
713448108	PEPSICO INC	61,414.000	122.55	122.55	3,256,759.02	3,256,759.02	7,526,285.70	7,526,285.70	0.73	4,269,526.68	4,269,526.68
714046109	PERKINELMER INC	4,844.000	96.36	96.36	184,428.37	184,428.37	466,767.84	466,767.84	0.05	282,339.47	282,339.47
717081103	PFIZER NC	242,728.000	42.47	42.47	4,883,200.14	4,883,200.14	10,308,658.16	10,308,658.16	1.00	5,425,458.02	5,425,458.02
718172109	PHILIP MORRIS INTERNATIONAL IN	67,965.000	88.39	88.39	2,981,020.47	2,981,020.47	6,007,426.35	6,007,426.35	0.58	3,026,405.88	3,026,405.88
718546104	PHILLIPS 66	18,342.000	95.17	95.17	801,650.08	801,650.08	1,745,608.14	1,745,608.14	0.17	943,958.06	943,958.06
723484101	PINNACLE WEST CAPITAL CORP	4,903.000	95.58	95.58	256,470.61	256,470.61	468,628.74	468,628.74	0.05	212,158.13	212,158.13
723787107	PIONEER NATURAL RESOURCES CO	7,361.000	152.28	152.28	813,855.19	813,855.19	1,120,933.08	1,120,933.08	0.11	307,077.89	307,077.89
74144T108	T ROWE PRICE GROUP NC	10,330.000	100.12	100.12	660,006.26	660,006.26	1,034,239.60	1,034,239.60	0.10	374,233.34	374,233.34
74251V102	PRINCIPAL F NANCIAL GROUP INC	11,316.000	50.19	50.19	400,082.22	400,082.22	567,950.04	567,950.04	0.05	167,867.82	167,867.82
742718109	PROCTER & GAMBLE CO/THE	109,370.000	104.05	104.05	5,070,671.28	5,070,671.28	11,379,948.50	11,379,948.50	1.10	6,309,277.22	6,309,277.22
743315103	PROGRESSIVE CORP/THE	25,528.000	72.09	72.09	555,227.31	555,227.31	1,840,313.52	1,840,313.52	0.18	1,285,086.21	1,285,086.21
74340W103	PROLOGIS NC	27,559.000	71.95	71.95	1,066,167.24	1,066,167.24	1,982,870.05	1,982,870.05	0.19	916,702.81	916,702.81
744320102	PRUDENTIAL FINANCIAL INC	17,882.000	91.88	91.88	1,133,622.31	1,133,622.31	1,642,998.16	1,642,998.16	0.16	509,375.85	509,375.85
744573106	PUBLIC SERVICE ENTERPRISE GROU	22,099.000	59.41	59.41	548,346.38	548,346.38	1,312,901.59	1,312,901.59	0.13	764,555.21	764,555.21
74460D109	PUBLIC STORAGE	6,561.000	217.78	217.78	1,041,684.98	1,041,684.98	1,428,854.58	1,428,854.58	0.14	387,169.60	387,169.60
745867101	PULTEGROUP NC	11,147.000	27.96	27.96	357,977.64	357,977.64	311,670.12	311,670.12	0.03	-46,307.52	-46,307.52
74736K101	QORVO NC	5,368.000	71.73	71.73	390,524.97	390,524.97	385,046.64	385,046.64	0.04	-5,478.33	-5,478.33
747525103	QUALCOMM NC	52,915.000	57.03	57.03	2,195,408.11	2,195,408.11	3,017,742.45	3,017,742.45	0.29	822,334.34	822,334.34
74762E102	QUANTA SERVICES INC	6,180.000	37.74	37.74	135,600.70	135,600.70	233,233.20	233,233.20	0.02	97,632.50	97,632.50
74834L100	QUEST DIAGNOSTICS NC	5,870.000	89.92	89.92	364,964.41	364,964.41	527,830.40	527,830.40	0.05	162,865.99	162,865.99
751212101	RALPH LAUREN CORP	2,306.000	129.68	129.68	286,110.15	286,110.15	299,042.08	299,042.08	0.03	12,931.93	12,931.93
754730109	RAYMOND JAMES FINANCIAL INC	5,550.000	80.41	80.41	436,470.64	436,470.64	446,275.50	446,275.50	0.04	9,804.86	9,804.86
755111507	RAYTHEON CO	12,340.000	182.08	182.08	868,168.37	868,168.37	2,246,867.20	2,246,867.20	0.22	1,378,698.83	1,378,698.83
756109104	REALTY NCOME CORP	13,282.000	73.56	73.56	687,864.72	687,864.72	977,023.92	977,023.92	0.09	289,159.20	289,159.20
756577102	RED HAT NC	7,728.000	182.70	182.70	433,424.26	433,424.26	1,411,905.60	1,411,905.60	0.14	978,481.34	978,481.34
758849103	REGENCY CENTERS CORP	7,323.000	67.49	67.49	488,897.53	488,897.53	494,229.27	494,229.27	0.05	5,331.74	5,331.74
75886F107	REGENERON PHARMACEUTICALS NC	3,427.000	410.62	410.62	1,121,602.47	1,121,602.47	1,407,194.74	1,407,194.74	0.14	285,592.27	285,592.27
7591EP100	REGIONS F NANCIAL CORP	44,495.000	14.15	14.15	449,526.84	449,526.84	629,604.25	629,604.25	0.06	180,077.41	180,077.41
760759100	REPUBLIC SERVICES INC	9,421.000	80.38	80.38	376,379.85	376,379.85	757,259.98	757,259.98	0.07	380,880.13	380,880.13
761152107	RESMED INC	6,265.000	103.97	103.97	669,710.66	669,710.66	651,372.05	651,372.05	0.06	-18,338.61	-18,338.61
770323103	ROBERT HALF INTERNATIONAL NC	5,206.000	65.16	65.16	169,917.06	169,917.06	339,222.96	339,222.96	0.03	169,305.90	169,305.90



Asset Detail

Acct Base Currency Code : USD

As Of Date : 3/31/2019

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
773903109	ROCKWELL AUTOMATION INC	5,227.000	175.46	175.46	445,769.05	445,769.05	917,129.42	917,129.42	0.09	471,360.37	471,360.37
775711104	ROLLINS INC	6,444.000	41.62	41.62	258,787.57	258,787.57	268,199.28	268,199.28	0.03	9,411.71	9,411.71
776696106	ROPER TECHNOLOG ES NC	4,530.000	341.97	341.97	455,202.43	455,202.43	1,549,124.10	1,549,124.10	0.15	1,093,921.67	1,093,921.67
778296103	ROSS STORES NC	16,202.000	93.10	93.10	414,729.41	414,729.41	1,508,406.20	1,508,406.20	0.15	1,093,676.79	1,093,676.79
78409V104	S&P GLOBAL INC	10,869.000	210.55	210.55	639,275.92	639,275.92	2,288,467.95	2,288,467.95	0.22	1,649,192.03	1,649,192.03
78410G104	SBA COMMUNICATIONS CORP	4,922.000	199.66	199.66	743,650.60	743,650.60	982,726.52	982,726.52	0.09	239,075.92	239,075.92
78440X101	SL GREEN REALTY CORP	3,659.000	89.92	89.92	457,483.13	457,483.13	329,017.28	329,017.28	0.03	-128,465.85	-128,465.85
78486Q101	SVB FINANCIAL GROUP	2,301.000	222.36	222.36	722,820.32	722,820.32	511,650.36	511,650.36	0.05	-211,169.96	-211,169.96
79466L302	SALESFORCE.COM INC	33,446.000	158.37	158.37	2,139,042.64	2,139,042.64	5,296,843.02	5,296,843.02	0.51	3,157,800.38	3,157,800.38
806407102	HENRY SCHEIN NC	6,619.000	60.11	60.11	375,719.00	375,719.00	397,868.09	397,868.09	0.04	22,149.09	22,149.09
806857108	SCHLUMBERGER LTD	60,596.000	43.57	43.57	3,014,701.16	3,014,701.16	2,640,167.72	2,640,167.72	0.25	-374,533.44	-374,533.44
808513105	CHARLES SCHWAB CORP/THE	51,865.000	42.76	42.76	1,236,293.13	1,236,293.13	2,217,747.40	2,217,747.40	0.21	981,454.27	981,454.27
81211K100	SEALED AIR CORP	6,804.000	46.06	46.06	178,868.78	178,868.78	313,392.24	313,392.24	0.03	134,523.46	134,523.46
816851109	SEMPRA ENERGY	11,981.000	125.86	125.86	840,290.95	840,290.95	1,507,928.66	1,507,928.66	0.15	667,637.71	667,637.71
824348106	SHERWIN-W LLIAMS CO/THE	3,567.000	430.71	430.71	547,366.69	547,366.69	1,536,342.57	1,536,342.57	0.15	988,975.88	988,975.88
828806109	SIMON PROPERTY GROUP INC	13,508.000	182.21	182.21	1,388,436.64	1,388,436.64	2,461,292.68	2,461,292.68	0.24	1,072,856.04	1,072,856.04
83088M102	SKYWORKS SOLUTIONS INC	7,610.000	82.48	82.48	654,922.29	654,922.29	627,672.80	627,672.80	0.06	-27,249.49	-27,249.49
831865209	AO SMITH CORP	6,200.000	53.32	53.32	360,762.67	360,762.67	330,584.00	330,584.00	0.03	-30,178.67	-30,178.67
832696405	JM SMUCKER CO/THE	4,974.000	116.50	116.50	413,556.96	413,556.96	579,471.00	579,471.00	0.06	165,914.04	165,914.04
833034101	SNAP-ON NC	2,432.000	156.52	156.52	184,709.43	184,709.43	380,656.64	380,656.64	0.04	195,947.21	195,947.21
842587107	SOUTHERN CO/THE	45,232.000	51.68	51.68	1,631,723.10	1,631,723.10	2,337,589.76	2,337,589.76	0.23	705,866.66	705,866.66
844741108	SOUTHWEST A RLINES CO	21,747.000	51.91	51.91	370,473.85	370,473.85	1,128,886.77	1,128,886.77	0.11	758,412.92	758,412.92
854502101	STANLEY BLACK & DECKER INC	6,617.000	136.17	136.17	408,919.23	408,919.23	901,036.89	901,036.89	0.09	492,117.66	492,117.66
855244109	STARBUCKS CORP	54,371.000	74.34	74.34	1,689,987.79	1,689,987.79	4,041,940.14	4,041,940.14	0.39	2,351,952.35	2,351,952.35
857477103	STATE STREET CORP	16,555.000	65.81	65.81	864,385.55	864,385.55	1,089,484.55	1,089,484.55	0.11	225,099.00	225,099.00
863667101	STRYKER CORP	13,523.000	197.52	197.52	1,143,783.73	1,143,783.73	2,671,062.96	2,671,062.96	0.26	1,527,279.23	1,527,279.23
867914103	SUNTRUST BANKS INC	19,379.000	59.25	59.25	603,833.10	603,833.10	1,148,205.75	1,148,205.75	0.11	544,372.65	544,372.65
871503108	SYMANTEC CORP	27,947.000	22.99	22.99	573,539.67	573,539.67	642,501.53	642,501.53	0.06	68,961.86	68,961.86
871607107	SYNOPSIS INC	6,544.000	115.15	115.15	488,116.69	488,116.69	753,541.60	753,541.60	0.07	265,424.91	265,424.91
87165B103	SYNCHRONY FINANCIAL	28,553.000	31.90	31.90	887,247.73	887,247.73	910,840.70	910,840.70	0.09	23,592.97	23,592.97
871829107	SYSCO CORP	20,653.000	66.76	66.76	706,986.83	706,986.83	1,378,794.28	1,378,794.28	0.13	671,807.45	671,807.45
872540109	TJX COS NC/THE	54,105.000	53.21	53.21	1,109,525.00	1,109,525.00	2,878,927.05	2,878,927.05	0.28	1,769,402.05	1,769,402.05
874054109	TAKE-TWO INTERACTIVE SOFTWARE	4,948.000	94.37	94.37	521,775.02	521,775.02	466,942.76	466,942.76	0.05	-54,832.26	-54,832.26
876030107	TAPESTRY INC	12,678.000	32.49	32.49	642,395.66	642,395.66	411,908.22	411,908.22	0.04	-230,487.44	-230,487.44
87612E106	TARGET CORP	22,815.000	80.26	80.26	1,428,855.94	1,428,855.94	1,831,131.90	1,831,131.90	0.18	402,275.96	402,275.96
879369106	TELEFLEX INC	2,012.000	302.16	302.16	609,449.89	609,449.89	607,945.92	607,945.92	0.06	-1,503.97	-1,503.97
882508104	TEXAS INSTRUMENTS NC	41,031.000	106.07	106.07	1,441,699.05	1,441,699.05	4,352,158.17	4,352,158.17	0.42	2,910,459.12	2,910,459.12
883203101	TEXTRON INC	10,260.000	50.66	50.66	281,855.60	281,855.60	519,771.60	519,771.60	0.05	237,916.00	237,916.00
883556102	THERMO FISHER SCIENT FIC NC	17,601.000	273.72	273.72	1,691,521.60	1,691,521.60	4,817,745.72	4,817,745.72	0.47	3,126,224.12	3,126,224.12
88579Y101	3M CO	25,174.000	207.78	207.78	1,960,687.54	1,960,687.54	5,230,653.72	5,230,653.72	0.51	3,269,966.18	3,269,966.18
886547108	T FFANY & CO	4,743.000	105.55	105.55	333,356.84	333,356.84	500,623.65	500,623.65	0.05	167,266.81	167,266.81
891027104	TORCHMARK CORP	4,434.000	81.95	81.95	137,946.12	137,946.12	363,366.30	363,366.30	0.04	225,420.18	225,420.18
891906109	TOTAL SYSTEM SERVICES NC	7,116.000	95.01	95.01	279,524.29	279,524.29	676,091.16	676,091.16	0.07	396,566.87	396,566.87
892356106	TRACTOR SUPPLY CO	5,302.000	97.76	97.76	406,947.95	406,947.95	518,323.52	518,323.52	0.05	111,375.57	111,375.57



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893641100	TRANSDIGM GROUP NC	2,128.000	453.99	453.99	560,690.84	560,690.84	966,090.72	966,090.72	0.09	405,399.88	405,399.88
89417E109	TRAVELERS COS NC/THE	11,516.000	137.16	137.16	678,146.96	678,146.96	1,579,534.56	1,579,534.56	0.15	901,387.60	901,387.60
896945201	TRIPADVISOR INC	4,493.000	51.45	51.45	212,565.79	212,565.79	231,164.85	231,164.85	0.02	18,599.06	18,599.06
90184L102	TWITTER INC	31,850.000	32.88	32.88	1,329,467.60	1,329,467.60	1,047,228.00	1,047,228.00	0.10	-282,239.60	-282,239.60
902494103	TYSON FOODS INC	12,909.000	69.43	69.43	397,387.35	397,387.35	896,271.87	896,271.87	0.09	498,884.52	498,884.52
902653104	UDR INC	12,050.000	45.46	45.46	457,746.02	457,746.02	547,793.00	547,793.00	0.05	90,046.98	90,046.98
902973304	US BANCORP	65,781.000	48.19	48.19	2,061,614.50	2,061,614.50	3,169,986.39	3,169,986.39	0.31	1,108,371.89	1,108,371.89
90384S303	ULTA BEAUTY INC	2,463.000	348.73	348.73	517,355.07	517,355.07	858,921.99	858,921.99	0.08	341,566.92	341,566.92
904311107	UNDER ARMOUR INC	8,210.000	21.14	21.14	242,422.72	242,422.72	173,559.40	173,559.40	0.02	-68,863.32	-68,863.32
904311206	UNDER ARMOUR INC	8,418.000	18.87	18.87	241,749.36	241,749.36	158,847.66	158,847.66	0.02	-82,901.70	-82,901.70
907818108	UNION PACIFIC CORP	31,605.000	167.20	167.20	1,144,119.37	1,144,119.37	5,284,356.00	5,284,356.00	0.51	4,140,236.63	4,140,236.63
910047109	UNITED CONT NENTAL HOLDINGS IN	9,796.000	79.78	79.78	571,923.86	571,923.86	781,524.88	781,524.88	0.08	209,601.02	209,601.02
911312106	UNITED PARCEL SERVICE INC	30,429.000	111.74	111.74	2,342,763.52	2,342,763.52	3,400,136.46	3,400,136.46	0.33	1,057,372.94	1,057,372.94
911363109	UNITED RENTALS INC	3,480.000	114.25	114.25	356,223.18	356,223.18	397,590.00	397,590.00	0.04	41,366.82	41,366.82
913017109	UNITED TECHNOLOG ES CORP	35,439.409	128.89	128.89	2,045,218.32	2,045,218.32	4,567,785.43	4,567,785.43	0.44	2,522,567.11	2,522,567.11
91324P102	UNITEDHEALTH GROUP NC	41,952.000	247.26	247.26	2,798,510.34	2,798,510.34	10,373,051.52	10,373,051.52	1.00	7,574,541.18	7,574,541.18
913903100	UNIVERSAL HEALTH SERVICES INC	3,652.000	133.77	133.77	416,539.51	416,539.51	488,528.04	488,528.04	0.05	71,988.53	71,988.53
91529Y106	UNUM GROUP	9,384.000	33.83	33.83	246,299.19	246,299.19	317,460.72	317,460.72	0.03	71,161.53	71,161.53
918204108	VF CORP	14,183.000	86.91	86.91	775,203.31	775,203.31	1,232,644.53	1,232,644.53	0.12	457,441.22	457,441.22
91913Y100	VALERO ENERGY CORP	18,258.000	84.83	84.83	558,420.51	558,420.51	1,548,826.14	1,548,826.14	0.15	990,405.63	990,405.63
92220P105	VARIAN MEDICAL SYSTEMS INC	3,969.000	141.72	141.72	245,548.03	245,548.03	562,486.68	562,486.68	0.05	316,938.65	316,938.65
92276F100	VENTAS INC	15,573.000	63.81	63.81	806,280.48	806,280.48	993,713.13	993,713.13	0.10	187,432.65	187,432.65
92343E102	VERISIGN INC	4,606.000	181.56	181.56	336,835.23	336,835.23	836,265.36	836,265.36	0.08	499,430.13	499,430.13
92343V104	VERIZON COMMUNICATIONS INC	180,654.000	59.13	59.13	6,729,914.51	6,729,914.51	10,682,071.02	10,682,071.02	1.03	3,952,156.51	3,952,156.51
92345Y106	VERISK ANALYTICS INC	7,149.000	133.00	133.00	562,928.61	562,928.61	950,817.00	950,817.00	0.09	387,888.39	387,888.39
92532F100	VERTEX PHARMACEUTICALS INC	11,177.000	183.95	183.95	1,011,132.99	1,011,132.99	2,056,009.15	2,056,009.15	0.20	1,044,876.16	1,044,876.16
92553P201	VIACOM INC	15,461.000	28.07	28.07	725,975.60	725,975.60	433,990.27	433,990.27	0.04	-291,985.33	-291,985.33
92826C839	VISA INC	76,519.000	156.19	156.19	3,033,179.48	3,033,179.48	11,951,502.61	11,951,502.61	1.15	8,918,323.13	8,918,323.13
929042109	VORNADO REALTY TRUST	7,581.000	67.44	67.44	502,076.91	502,076.91	511,262.64	511,262.64	0.05	9,185.73	9,185.73
929160109	VULCAN MATERIALS CO	5,764.000	118.40	118.40	344,701.53	344,701.53	682,457.60	682,457.60	0.07	337,756.07	337,756.07
92939U106	WEC ENERGY GROUP NC	13,792.000	79.08	79.08	514,062.45	514,062.45	1,090,671.36	1,090,671.36	0.11	576,608.91	576,608.91
929740108	WABTEC CORP	5,829.134	73.72	73.72	425,183.90	425,183.90	429,723.76	429,723.76	0.04	4,539.86	4,539.86
931142103	WALMART INC	62,240.000	97.53	97.53	3,538,033.21	3,538,033.21	6,070,267.20	6,070,267.20	0.59	2,532,233.99	2,532,233.99
931427108	WALGREENS BOOTS ALLIANCE NC	35,061.000	63.27	63.27	1,928,097.29	1,928,097.29	2,218,309.47	2,218,309.47	0.21	290,212.18	290,212.18
94106L109	WASTE MANAGEMENT INC	17,046.000	103.91	103.91	622,482.68	622,482.68	1,771,249.86	1,771,249.86	0.17	1,148,767.18	1,148,767.18
941848103	WATERS CORP	3,127.000	251.71	251.71	277,528.12	277,528.12	787,097.17	787,097.17	0.08	509,569.05	509,569.05
94946T106	WELL CARE HEALTH PLANS NC	2,186.000	269.75	269.75	661,809.18	661,809.18	589,673.50	589,673.50	0.06	-72,135.68	-72,135.68
949746101	WELLS FARGO & CO	179,013.000	48.32	48.32	6,268,135.36	6,268,135.36	8,649,908.16	8,649,908.16	0.84	2,381,772.80	2,381,772.80
95040Q104	WELLTOWER INC	16,892.000	77.60	77.60	1,025,474.99	1,025,474.99	1,310,819.20	1,310,819.20	0.13	285,344.21	285,344.21
958102105	WESTERN DIGITAL CORP	12,716.000	48.06	48.06	557,927.55	557,927.55	611,130.96	611,130.96	0.06	53,203.41	53,203.41
959802109	WESTERN UNION CO/THE	19,057.000	18.47	18.47	275,218.04	275,218.04	351,982.79	351,982.79	0.03	76,764.75	76,764.75
96145D105	WESTROCK CO	11,165.000	38.35	38.35	466,268.54	466,268.54	428,177.75	428,177.75	0.04	-38,090.79	-38,090.79
962166104	WEYERHAEUSER CO	32,638.000	26.34	26.34	862,550.03	862,550.03	859,684.92	859,684.92	0.08	-2,865.11	-2,865.11
963320106	WH RLPOL CORP	2,782.000	132.89	132.89	216,739.09	216,739.09	369,699.98	369,699.98	0.04	152,960.89	152,960.89



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969457100	W LLIAMS COS NC/THE	52,945.000	28.72	28.72	1,435,078.34	1,435,078.34	1,520,580.40	1,520,580.40	0.15	85,502.06	85,502.06
983134107	WYNN RESORTS LTD	4,235.000	119.32	119.32	456,720.74	456,720.74	505,320.20	505,320.20	0.05	48,599.46	48,599.46
983898100	XCEL ENERGY INC	22,482.000	56.21	56.21	565,505.68	565,505.68	1,263,713.22	1,263,713.22	0.12	698,207.54	698,207.54
983919101	XILINX INC	11,068.000	126.79	126.79	464,478.13	464,478.13	1,403,311.72	1,403,311.72	0.14	938,833.59	938,833.59
984121608	XEROX CORP	8,738.000	31.98	31.98	206,795.20	206,795.20	279,441.24	279,441.24	0.03	72,646.04	72,646.04
98419M100	XYLEM NC/NY	7,850.000	79.04	79.04	238,543.88	238,543.88	620,464.00	620,464.00	0.06	381,920.12	381,920.12
988498101	YUM! BRANDS INC	13,397.000	99.81	99.81	510,067.90	510,067.90	1,337,154.57	1,337,154.57	0.13	827,086.67	827,086.67
98956P102	Z MMR BIOMET HOLDINGS INC	8,938.000	127.70	127.70	792,019.82	792,019.82	1,141,382.60	1,141,382.60	0.11	349,362.78	349,362.78
989701107	ZIONS BANCORP NA	8,139.000	45.41	45.41	193,798.42	193,798.42	369,591.99	369,591.99	0.04	175,793.57	175,793.57
98978V103	ZOETIS INC	20,932.000	100.67	100.67	755,092.58	755,092.58	2,107,224.44	2,107,224.44	0.20	1,352,131.86	1,352,131.86
G0176J109	ALLEGION PLC	4,130.000	90.71	90.71	161,416.34	161,416.34	374,632.30	374,632.30	0.04	213,215.96	213,215.96
G0177J108	ALLERGAN PLC	13,670.000	146.41	146.41	3,024,900.78	3,024,900.78	2,001,424.70	2,001,424.70	0.19	-1,023,476.08	-1,023,476.08
G0408V102	AON PLC	10,493.000	170.70	170.70	654,746.67	654,746.67	1,791,155.10	1,791,155.10	0.17	1,136,408.43	1,136,408.43
G1151C101	ACCENTURE PLC	27,870.000	176.02	176.02	2,039,606.69	2,039,606.69	4,905,677.40	4,905,677.40	0.47	2,866,070.71	2,866,070.71
G1890L107	CAPRI HOLDINGS LTD	6,673.000	45.75	45.75	460,874.70	460,874.70	305,289.75	305,289.75	0.03	-155,584.95	-155,584.95
G29183103	EATON CORP PLC	18,520.000	80.56	80.56	969,086.12	969,086.12	1,491,971.20	1,491,971.20	0.14	522,885.08	522,885.08
G3223R108	EVEREST RE GROUP LTD	1,778.000	215.96	215.96	452,036.11	452,036.11	383,976.88	383,976.88	0.04	-68,059.23	-68,059.23
G47567105	IHS MARKIT LTD	15,891.000	54.38	54.38	754,803.22	754,803.22	864,152.58	864,152.58	0.08	109,349.36	109,349.36
G47791101	INGERSOLL-RAND PLC	10,588.000	107.95	107.95	452,499.72	452,499.72	1,142,974.60	1,142,974.60	0.11	690,474.88	690,474.88
G491BT108	INVESCO LTD	17,360.000	19.31	19.31	377,349.32	377,349.32	335,221.60	335,221.60	0.03	-42,127.72	-42,127.72
G51502105	JOHNSON CONTROLS INTERNATIONAL	39,904.000	36.94	36.94	1,503,021.53	1,503,021.53	1,474,053.76	1,474,053.76	0.14	-28,967.77	-28,967.77
G5494J103	LINDE PLC	24,092.000	175.93	175.93	2,558,395.77	2,558,395.77	4,238,505.56	4,238,505.56	0.41	1,680,109.79	1,680,109.79
G5960L103	MEDTRONIC PLC	58,636.000	91.08	91.08	4,429,625.82	4,429,625.82	5,340,566.88	5,340,566.88	0.52	910,941.06	910,941.06
G6095L109	APTIV PLC	11,369.000	79.49	79.49	462,310.86	462,310.86	903,721.81	903,721.81	0.09	441,410.95	441,410.95
G6518L108	NIELSEN HOLD NGS PLC	15,540.000	23.67	23.67	614,390.15	614,390.15	367,831.80	367,831.80	0.04	-246,558.35	-246,558.35
G66721104	NORWEGIAN CRUISE LINE HOLD NGS	9,516.000	54.96	54.96	505,678.91	505,678.91	522,999.36	522,999.36	0.05	17,320.45	17,320.45
G7945M107	SEAGATE TECHNOLOGY PLC	11,209.000	47.89	47.89	310,717.01	310,717.01	536,799.01	536,799.01	0.05	226,082.00	226,082.00
G7S00T104	PENTA R PLC	6,893.000	44.51	44.51	188,457.08	188,457.08	306,807.43	306,807.43	0.03	118,350.35	118,350.35
G87110105	TECHNIPFMC PLC	18,602.000	23.52	23.52	625,452.94	625,452.94	437,519.04	437,519.04	0.04	-187,933.90	-187,933.90
G96629103	W LLIS TOWERS WATSON PLC	5,644.000	175.65	175.65	640,450.38	640,450.38	991,368.60	991,368.60	0.10	350,918.22	350,918.22
G97822103	PERRIGO CO PLC	5,465.000	48.16	48.16	829,402.72	829,402.72	263,194.40	263,194.40	0.03	-566,208.32	-566,208.32
H1467J104	CHUBB LTD	20,041.000	140.08	140.08	1,761,180.69	1,761,180.69	2,807,343.28	2,807,343.28	0.27	1,046,162.59	1,046,162.59
H2906T109	GARM N LTD	5,301.000	86.35	86.35	243,648.59	243,648.59	457,741.35	457,741.35	0.04	214,092.76	214,092.76
H84989104	TE CONNECTIVITY LTD	14,815.000	80.75	80.75	621,859.15	621,859.15	1,196,311.25	1,196,311.25	0.12	574,452.10	574,452.10
N53745100	LYONDELLBASELL INDUSTR ES NV	13,306.000	84.08	84.08	830,689.23	830,689.23	1,118,768.48	1,118,768.48	0.11	288,079.25	288,079.25
N59465109	MYLAN NV	22,544.000	28.34	28.34	1,182,614.82	1,182,614.82	638,896.96	638,896.96	0.06	-543,717.86	-543,717.86
V7780T103	ROYAL CARIBBEAN CRUISES LTD	7,500.000	114.62	114.62	603,602.51	603,602.51	859,650.00	859,650.00	0.08	256,047.49	256,047.49



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Grand Total						232,752,441.18		230,366,198.39	100.00		-2,386,242.79
CASH & CASH EQUIVALENTS						16,805,095.01		16,805,095.01	7.29		0.00
U.S. DOLLAR					16,805,095.01	16,805,095.01	16,805,095.01	16,805,095.01	7.29	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	16,595,320.330	1.00	1.00	16,595,320.33	16,595,320.33	16,595,320.33	16,595,320.33	7.20	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	206,054.36	206,054.36	206,054.36	206,054.36	0.09	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	4,376.81	4,376.81	4,376.81	4,376.81	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-656.49	-656.49	-656.49	-656.49	0.00	0.00	0.00
FIXED INCOME SECURITIES						215,947,346.17		213,561,103.38	92.71		-2,386,242.79
U.S. DOLLAR					215,947,346.17	215,947,346.17	213,561,103.38	213,561,103.38	92.71	-2,386,242.79	-2,386,242.79
912828B25	US TREAS-CPI INFLAT 0 625% 01/15/2024 DD 01/15..	22,221,426.000	100.95	100.95	22,333,755.55	22,333,755.55	22,431,733.13	22,431,733.13	9.74	97,977.58	97,977.58
912828H45	US TREAS-CPI INFLAT 0 250% 01/15/2025 DD 01/15..	14,346,045.000	98.91	98.91	14,385,473.80	14,385,473.80	14,190,050.98	14,190,050.98	6.16	-195,422.82	-195,422.82
912828LA6	US TREAS-CPI INFLAT 1 875% 07/15/2019 DD 07/15..	7,780,146.000	101.18	101.18	8,317,110.99	8,317,110.99	7,871,724.78	7,871,724.78	3.42	-445,386.21	-445,386.21
912828MF4	US TREAS-CPI INFLAT 1 375% 01/15/2020 DD 01/15..	9,020,535.000	100.83	100.83	9,500,329.72	9,500,329.72	9,095,118.86	9,095,118.86	3.95	-405,210.86	-405,210.86
912828TE0	US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15..	61,292,560.000	99.46	99.46	61,515,813.11	61,515,813.11	60,963,236.30	60,963,236.30	26.46	-552,576.81	-552,576.81
912828UH1	US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15..	32,434,937.500	98.86	98.86	32,253,410.83	32,253,410.83	32,063,945.71	32,063,945.71	13.92	-189,465.12	-189,465.12
912828VM9	US TREAS-CPI INFLAT 0 375% 07/15/2023 DD 07/15..	66,785,712.500	100.24	100.24	67,641,452.17	67,641,452.17	66,945,293.62	66,945,293.62	29.06	-696,158.55	-696,158.55



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Grand Total						102,412,315.21		117,858,963.01	100.00		15,446,647.80
CASH & CASH EQUIVALENTS						499,715.21		499,715.21	0.42		0.00
U.S. DOLLAR						499,715.21	499,715.21	499,715.21	0.42	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	497,673.290	1.00	1.00	497,673.29	497,673.29	497,673.29	497,673.29	0.42	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	316.04	316.04	316.04	316.04	0.00	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	19,288.10	19,288.10	19,288.10	19,288.10	0.02	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-304.51	-304.51	-304.51	-304.51	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-17,257.71	-17,257.71	-17,257.71	-17,257.71	-0.01	0.00	0.00
EQUITY						101,912,600.00		117,359,247.80	99.58		15,446,647.80
U.S. DOLLAR						101,912,600.00	101,912,600.00	117,359,247.80	99.58	15,446,647.80	15,446,647.80
464287507	ISHARES CORE S&P MIDCAP ETF	619,637.000	189.40	189.40	101,912,600.00	101,912,600.00	117,359,247.80	117,359,247.80	99.58	15,446,647.80	15,446,647.80



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Grand Total						160,141,290.09		178,341,701.39	100.00		18,200,411.30
CASH & CASH EQUIVALENTS						1,054,221.04		1,054,221.04	0.59		0.00
U.S. DOLLAR					1,054,221.04	1,054,221.04	1,054,221.04	1,054,221.04	0.59	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	118,359.650	1.00	1.00	118,359.65	118,359.65	118,359.65	118,359.65	0.07	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	247,214.16	247,214.16	247,214.16	247,214.16	0.14	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	1,295.08	1,295.08	1,295.08	1,295.08	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	0.38	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	22,401.72	22,401.72	22,401.72	22,401.72	0.01	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-1,004.69	-1,004.69	-1,004.69	-1,004.69	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-15,696.13	-15,696.13	-15,696.13	-15,696.13	-0.01	0.00	0.00
EQUITY						159,087,069.05		177,287,480.35	99.41		18,200,411.30
U.S. DOLLAR					159,087,069.05	159,087,069.05	177,287,480.35	177,287,480.35	99.41	18,200,411.30	18,200,411.30
001055102	AFLAC NC	11,812.000	50.00	50.00	497,060.30	497,060.30	590,600.00	590,600.00	0.33	93,539.70	93,539.70
00206R102	AT&T NC	14,337.000	31.36	31.36	513,975.68	513,975.68	449,608.32	449,608.32	0.25	-64,367.36	-64,367.36
002824100	ABBOTT LABORATORIES	8,181.000	79.94	79.94	433,204.39	433,204.39	653,989.14	653,989.14	0.37	220,784.75	220,784.75
00724F101	ADOBE INC	2,118.000	266.49	266.49	380,782.11	380,782.11	564,425.82	564,425.82	0.32	183,643.71	183,643.71
00751Y106	ADVANCE AUTO PARTS INC	3,318.000	170.53	170.53	501,378.50	501,378.50	565,818.54	565,818.54	0.32	64,440.04	64,440.04
007903107	ADVANCED MICRO DEVICES INC	9,690.000	25.52	25.52	185,022.39	185,022.39	247,288.80	247,288.80	0.14	62,266.41	62,266.41
00846U101	AG LENT TECHNOLOG ES INC	4,476.000	80.38	80.38	262,334.84	262,334.84	359,780.88	359,780.88	0.20	97,446.04	97,446.04
009158106	AIR PRODUCTS & CHEMICALS NC	2,206.000	190.96	190.96	341,660.05	341,660.05	421,257.76	421,257.76	0.24	79,597.71	79,597.71
00971T101	AKAMAI TECHNOLOG ES INC	9,237.000	71.71	71.71	627,466.21	627,466.21	662,385.27	662,385.27	0.37	34,919.06	34,919.06
012653101	ALBEMARLE CORP	2,629.000	81.98	81.98	222,691.79	222,691.79	215,525.42	215,525.42	0.12	-7,166.37	-7,166.37
015271109	ALEXANDRIA REAL ESTATE EQUIT E	1,272.000	142.56	142.56	151,211.73	151,211.73	181,336.32	181,336.32	0.10	30,124.59	30,124.59
015351109	ALEXION PHARMACEUTICALS INC	3,044.000	135.18	135.18	349,400.72	349,400.72	411,487.92	411,487.92	0.23	62,087.20	62,087.20
017175100	ALLEGHANY CORP	761.000	612.40	612.40	448,850.22	448,850.22	466,036.40	466,036.40	0.26	17,186.18	17,186.18
018802108	ALLIANT ENERGY CORP	14,566.000	47.13	47.13	603,089.81	603,089.81	686,495.58	686,495.58	0.38	83,405.77	83,405.77
020002101	ALLSTATE CORP/THE	3,861.000	94.18	94.18	312,942.95	312,942.95	363,628.98	363,628.98	0.20	50,686.03	50,686.03
02005N100	ALLY F NANCIAL INC	10,739.000	27.49	27.49	240,399.81	240,399.81	295,215.11	295,215.11	0.17	54,815.30	54,815.30
023135106	AMAZON.COM NC	94.000	1,780.75	1,780.75	106,067.65	106,067.65	167,390.50	167,390.50	0.09	61,322.85	61,322.85
023608102	AMEREN CORP	19,682.000	73.55	73.55	1,182,095.89	1,182,095.89	1,447,611.10	1,447,611.10	0.81	265,515.21	265,515.21
025537101	AMERICAN ELECTRIC POWER CO INC	6,167.000	83.75	83.75	450,364.56	450,364.56	516,486.25	516,486.25	0.29	66,121.69	66,121.69
025816109	AMERICAN EXPRESS CO	3,769.000	109.30	109.30	318,618.69	318,618.69	411,951.70	411,951.70	0.23	93,333.01	93,333.01
026874784	AMERICAN INTERNATIONAL GROUP I	9,510.000	43.06	43.06	494,826.62	494,826.62	409,500.60	409,500.60	0.23	-85,326.02	-85,326.02
030420103	AMERICAN WATER WORKS CO INC	5,868.000	104.26	104.26	505,150.02	505,150.02	611,797.68	611,797.68	0.34	106,647.66	106,647.66
031100100	AMETEK INC	3,992.000	82.97	82.97	244,738.05	244,738.05	331,216.24	331,216.24	0.19	86,478.19	86,478.19
032095101	AMPHENOL CORP	4,044.000	94.44	94.44	282,415.54	282,415.54	381,915.36	381,915.36	0.21	99,499.82	99,499.82
032511107	ANADARKO PETROLEUM CORP	11,263.000	45.48	45.48	719,902.90	719,902.90	512,241.24	512,241.24	0.29	-207,661.66	-207,661.66
035710409	ANNALY CAPITAL MANAGEMENT INC	69,785.000	9.99	9.99	751,020.34	751,020.34	697,152.15	697,152.15	0.39	-53,868.19	-53,868.19
03662Q105	ANSYS NC	2,699.000	182.71	182.71	325,457.65	325,457.65	493,134.29	493,134.29	0.28	167,676.64	167,676.64
036752103	ANTHEM NC	2,563.000	286.98	286.98	521,562.75	521,562.75	735,529.74	735,529.74	0.41	213,966.99	213,966.99
037411105	APACHE CORP	16,312.000	34.66	34.66	658,808.64	658,808.64	565,373.92	565,373.92	0.32	-93,434.72	-93,434.72



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039483102	ARCHER-DAN ELS-M DLAND CO	15,827.000	43.13	43.13	701,392.71	701,392.71	682,618.51	682,618.51	0.38	-18,774.20	-18,774.20
03965L100	ARCONIC INC	9,739.000	19.11	19.11	193,766.46	193,766.46	186,112.29	186,112.29	0.10	-7,654.17	-7,654.17
052769106	AUTODESK INC	2,545.000	155.82	155.82	299,556.21	299,556.21	396,561.90	396,561.90	0.22	97,005.69	97,005.69
052800109	AUTOLIV INC	4,851.000	73.53	73.53	425,524.89	425,524.89	356,694.03	356,694.03	0.20	-68,830.86	-68,830.86
053332102	AUTOZONE NC	365.000	1,024.12	1,024.12	305,159.10	305,159.10	373,803.80	373,803.80	0.21	68,644.70	68,644.70
053484101	AVALONBAY COMMUNITIES NC	2,312.000	200.73	200.73	421,730.81	421,730.81	464,087.76	464,087.76	0.26	42,356.95	42,356.95
054937107	BB&T CORP	15,878.000	46.53	46.53	722,932.45	722,932.45	738,803.34	738,803.34	0.41	15,870.89	15,870.89
058498106	BALL CORP	5,050.000	57.86	57.86	232,054.38	232,054.38	292,193.00	292,193.00	0.16	60,138.62	60,138.62
060505104	BANK OF AMERICA CORP	21,081.000	27.59	27.59	494,361.00	494,361.00	581,624.79	581,624.79	0.33	87,263.79	87,263.79
064058100	BANK OF NEW YORK MELLON CORP/T	13,632.000	50.43	50.43	663,533.52	663,533.52	687,461.76	687,461.76	0.39	23,928.24	23,928.24
071813109	BAXTER INTERNATIONAL NC	9,566.000	81.31	81.31	540,916.97	540,916.97	777,811.46	777,811.46	0.44	236,894.49	236,894.49
075887109	BECTON DICKINSON AND CO	694.000	249.73	249.73	142,683.62	142,683.62	173,312.62	173,312.62	0.10	30,629.00	30,629.00
084670702	BERKSHIRE HATHAWAY INC	2,537.000	200.89	200.89	451,888.90	451,888.90	509,657.93	509,657.93	0.29	57,769.03	57,769.03
086516101	BEST BUY CO NC	6,813.000	71.06	71.06	279,450.27	279,450.27	484,131.78	484,131.78	0.27	204,681.51	204,681.51
097023105	BOEING CO/THE	1,489.000	381.42	381.42	380,071.79	380,071.79	567,934.38	567,934.38	0.32	187,862.59	187,862.59
09857L108	BOOKING HOLDINGS INC	159.000	1,744.91	1,744.91	289,082.67	289,082.67	277,440.69	277,440.69	0.16	-11,641.98	-11,641.98
099724106	BORGWARNER NC	5,690.000	38.41	38.41	219,392.85	219,392.85	218,552.90	218,552.90	0.12	-839.95	-839.95
101137107	BOSTON SCIENTIFIC CORP	13,574.000	38.38	38.38	408,245.02	408,245.02	520,970.12	520,970.12	0.29	112,725.10	112,725.10
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	4,733.000	103.69	103.69	413,565.51	413,565.51	490,764.77	490,764.77	0.28	77,199.26	77,199.26
115637209	BROWN-FORMAN CORP	12,158.000	52.78	52.78	551,418.95	551,418.95	641,699.24	641,699.24	0.36	90,280.29	90,280.29
12504L109	CBRE GROUP NC	3,110.000	49.45	49.45	122,355.35	122,355.35	153,789.50	153,789.50	0.09	31,434.15	31,434.15
12508E101	CDK GLOBAL NC	3,931.000	58.82	58.82	212,209.00	212,209.00	231,221.42	231,221.42	0.13	19,012.42	19,012.42
12514G108	CDW CORP/DE	3,116.000	96.37	96.37	232,250.27	232,250.27	300,288.92	300,288.92	0.17	68,038.65	68,038.65
12541W209	CH ROBINSON WORLDWIDE INC	4,115.000	86.99	86.99	317,144.54	317,144.54	357,963.85	357,963.85	0.20	40,819.31	40,819.31
125523100	CIGNA CORP	1,807.645	160.82	160.82	309,770.32	309,770.32	290,705.47	290,705.47	0.16	-19,064.85	-19,064.85
125581801	CIT GROUP NC	5,538.000	47.97	47.97	220,156.34	220,156.34	265,657.86	265,657.86	0.15	45,501.52	45,501.52
12572Q105	CME GROUP INC	7,008.000	164.58	164.58	898,337.71	898,337.71	1,153,376.64	1,153,376.64	0.65	255,038.93	255,038.93
125896100	CMS ENERGY CORP	17,028.000	55.54	55.54	799,518.84	799,518.84	945,735.12	945,735.12	0.53	146,216.28	146,216.28
126408103	CSX CORP	2,808.000	74.82	74.82	146,330.67	146,330.67	210,094.56	210,094.56	0.12	63,763.89	63,763.89
126650100	CVS HEALTH CORP	2,177.201	53.93	53.93	170,487.28	170,487.28	117,416.45	117,416.45	0.07	-53,070.83	-53,070.83
127097103	CABOT OIL & GAS CORP	12,920.000	26.10	26.10	310,966.58	310,966.58	337,212.00	337,212.00	0.19	26,245.42	26,245.42
127387108	CADENCE DESIGN SYSTEMS INC	9,535.000	63.51	63.51	409,293.34	409,293.34	605,567.85	605,567.85	0.34	196,274.51	196,274.51
134429109	CAMPBELL SOUP CO	7,696.000	38.13	38.13	406,233.37	406,233.37	293,448.48	293,448.48	0.16	-112,784.89	-112,784.89
14040H105	CAPITAL ONE FINANCIAL CORP	3,428.000	81.69	81.69	285,875.65	285,875.65	280,033.32	280,033.32	0.16	-5,842.33	-5,842.33
143658300	CARNIVAL CORP	7,643.000	50.72	50.72	431,523.60	431,523.60	387,652.96	387,652.96	0.22	-43,870.64	-43,870.64
150870103	CELANESE CORP	1,780.000	98.61	98.61	151,603.06	151,603.06	175,525.80	175,525.80	0.10	23,922.74	23,922.74
15135B101	CENTENE CORP	14,078.000	53.10	53.10	694,137.03	694,137.03	747,541.80	747,541.80	0.42	53,404.77	53,404.77
15189T107	CENTERPOINT ENERGY INC	19,838.000	30.70	30.70	534,821.67	534,821.67	609,026.60	609,026.60	0.34	74,204.93	74,204.93
156700106	CENTURYLINK NC	17,338.000	11.99	11.99	261,282.18	261,282.18	207,882.62	207,882.62	0.12	-53,399.56	-53,399.56
156782104	CERNER CORP	2,272.000	57.21	57.21	136,356.29	136,356.29	129,981.12	129,981.12	0.07	-6,375.17	-6,375.17
166764100	CHEVRON CORP	7,827.000	123.18	123.18	939,116.13	939,116.13	964,129.86	964,129.86	0.54	25,013.73	25,013.73
169656105	CH POTLE MEXICAN GRILL INC	807.000	710.31	710.31	361,160.48	361,160.48	573,220.17	573,220.17	0.32	212,059.69	212,059.69
171340102	CHURCH & DWIGHT CO INC	6,526.000	71.23	71.23	385,358.46	385,358.46	464,846.98	464,846.98	0.26	79,488.52	79,488.52
171798101	CIMAREX ENERGY CO	3,527.000	69.90	69.90	328,240.20	328,240.20	246,537.30	246,537.30	0.14	-81,702.90	-81,702.90



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172062101	CINCINNATI FINANCIAL CORP	7,948.000	85.90	85.90	606,825.22	606,825.22	682,733.20	682,733.20	0.38	75,907.98	75,907.98
17275R102	CISCO SYSTEMS NC	10,830.000	53.99	53.99	432,778.60	432,778.60	584,711.70	584,711.70	0.33	151,933.10	151,933.10
172908105	CINTAS CORP	2,370.000	202.11	202.11	357,833.22	357,833.22	479,000.70	479,000.70	0.27	121,167.48	121,167.48
172967424	CITIGROUP NC	2,466.000	62.22	62.22	151,762.39	151,762.39	153,434.52	153,434.52	0.09	1,672.13	1,672.13
174610105	CITIZENS FINANCIAL GROUP INC	14,280.000	32.50	32.50	481,746.32	481,746.32	464,100.00	464,100.00	0.26	-17,646.32	-17,646.32
177376100	CITRIX SYSTEMS INC	3,829.000	99.66	99.66	341,939.07	341,939.07	381,598.14	381,598.14	0.21	39,659.07	39,659.07
189054109	CLOROX CO/THE	4,544.000	160.46	160.46	635,137.43	635,137.43	729,130.24	729,130.24	0.41	93,992.81	93,992.81
191216100	COCA-COLA CO/THE	8,028.000	46.86	46.86	374,569.42	374,569.42	376,192.08	376,192.08	0.21	1,622.66	1,622.66
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	9,841.000	72.45	72.45	752,692.13	752,692.13	712,980.45	712,980.45	0.40	-39,711.68	-39,711.68
194162103	COLGATE-PALMOLIVE CO	4,003.000	68.54	68.54	269,560.32	269,560.32	274,365.62	274,365.62	0.15	4,805.30	4,805.30
20030N101	COMCAST CORP	10,287.000	39.98	39.98	353,940.73	353,940.73	411,274.26	411,274.26	0.23	57,333.53	57,333.53
200340107	COMERICA NC	7,135.000	73.32	73.32	444,961.54	444,961.54	523,138.20	523,138.20	0.29	78,176.66	78,176.66
205887102	CONAGRA BRANDS INC	13,805.000	27.74	27.74	406,984.27	406,984.27	382,950.70	382,950.70	0.21	-24,033.57	-24,033.57
20605P101	CONCHO RESOURCES INC	6,334.000	110.96	110.96	790,207.28	790,207.28	702,820.64	702,820.64	0.39	-87,386.64	-87,386.64
20825C104	CONOCOPHILLIPS	15,399.000	66.74	66.74	990,721.92	990,721.92	1,027,729.26	1,027,729.26	0.58	37,007.34	37,007.34
209115104	CONSOLIDATED EDISON INC	9,686.000	84.81	84.81	775,915.15	775,915.15	821,469.66	821,469.66	0.46	45,554.51	45,554.51
21036P108	CONSTELLATION BRANDS NC	1,408.000	175.33	175.33	249,840.16	249,840.16	246,864.64	246,864.64	0.14	-2,975.52	-2,975.52
216648402	COOPER COS INC/THE	2,449.000	296.17	296.17	509,981.65	509,981.65	725,320.33	725,320.33	0.41	215,338.68	215,338.68
217204106	COPART INC	8,858.000	60.59	60.59	473,434.95	473,434.95	536,706.22	536,706.22	0.30	63,271.27	63,271.27
219350105	CORNING NC	11,290.000	33.10	33.10	311,140.49	311,140.49	373,699.00	373,699.00	0.21	62,558.51	62,558.51
22160K105	COSTCO WHOLESALE CORP	1,560.000	242.14	242.14	303,164.65	303,164.65	377,738.40	377,738.40	0.21	74,573.75	74,573.75
22160N109	COSTAR GROUP INC	621.000	466.42	466.42	247,194.59	247,194.59	289,646.82	289,646.82	0.16	42,452.23	42,452.23
222070203	COTY INC	28,533.000	11.50	11.50	319,633.79	319,633.79	328,129.50	328,129.50	0.18	8,495.71	8,495.71
22304C100	COVETRUS NC	0.400	31.85	31.85	17.69	17.69	12.74	12.74	0.00	-4.95	-4.95
231021106	CUMMINS INC	1,209.000	157.87	157.87	166,394.54	166,394.54	190,864.83	190,864.83	0.11	24,470.29	24,470.29
23331A109	DR HORTON NC	10,960.000	41.38	41.38	420,031.72	420,031.72	453,524.80	453,524.80	0.25	33,493.08	33,493.08
233331107	DTE ENERGY CO	8,066.000	124.74	124.74	857,475.64	857,475.64	1,006,152.84	1,006,152.84	0.56	148,677.20	148,677.20
23355L106	DXC TECHNOLOGY CO	2,712.000	64.31	64.31	220,467.80	220,467.80	174,408.72	174,408.72	0.10	-46,059.08	-46,059.08
235851102	DANAHER CORP	4,885.000	132.02	132.02	441,561.12	441,561.12	644,917.70	644,917.70	0.36	203,356.58	203,356.58
237194105	DARDEN RESTAURANTS NC	5,847.000	121.47	121.47	481,491.25	481,491.25	710,235.09	710,235.09	0.40	228,743.84	228,743.84
23918K108	DAVITA INC	7,469.000	54.29	54.29	493,669.92	493,669.92	405,492.01	405,492.01	0.23	-88,177.91	-88,177.91
247361702	DELTA A R L NES INC	10,122.000	51.65	51.65	482,394.05	482,394.05	522,801.30	522,801.30	0.29	40,407.25	40,407.25
24906P109	DENTSPLY SIRONA NC	12,196.000	49.59	49.59	587,671.86	587,671.86	604,799.64	604,799.64	0.34	17,127.78	17,127.78
252131107	DEXCOM NC	906.000	119.10	119.10	110,623.33	110,623.33	107,904.60	107,904.60	0.06	-2,718.73	-2,718.73
254687106	WALT DISNEY CO/THE	6,749.000	111.03	111.03	692,807.37	692,807.37	749,341.47	749,341.47	0.42	56,534.10	56,534.10
256677105	DOLLAR GENERAL CORP	2,191.000	119.30	119.30	227,692.91	227,692.91	261,386.30	261,386.30	0.15	33,693.39	33,693.39
256746108	DOLLAR TREE INC	3,675.000	105.04	105.04	331,927.95	331,927.95	386,022.00	386,022.00	0.22	54,094.05	54,094.05
260003108	DOVER CORP	7,765.000	93.80	93.80	582,509.84	582,509.84	728,357.00	728,357.00	0.41	145,847.16	145,847.16
26078J100	DOWDUPONT INC	3,625.000	53.31	53.31	214,777.19	214,777.19	193,248.75	193,248.75	0.11	-21,528.44	-21,528.44
264411505	DUKE REALTY CORP	17,975.000	30.58	30.58	489,066.42	489,066.42	549,675.50	549,675.50	0.31	60,609.08	60,609.08
26441C204	DUKE ENERGY CORP	7,072.000	90.00	90.00	604,262.12	604,262.12	636,480.00	636,480.00	0.36	32,217.88	32,217.88
26875P101	EOG RESOURCES INC	3,233.000	95.18	95.18	320,700.80	320,700.80	307,716.94	307,716.94	0.17	-12,983.86	-12,983.86
277432100	EASTMAN CHEMICAL CO	4,590.000	75.88	75.88	396,433.57	396,433.57	348,289.20	348,289.20	0.20	-48,144.37	-48,144.37
278865100	ECOLAB NC	2,366.000	176.54	176.54	334,419.19	334,419.19	417,693.64	417,693.64	0.23	83,274.45	83,274.45



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281020107	EDISON INTERNATIONAL	8,264.000	61.92	61.92	575,804.56	575,804.56	511,706.88	511,706.88	0.29	-64,097.68	-64,097.68
28176E108	EDWARDS LIFESCIENCES CORP	1,902.000	191.33	191.33	263,586.47	263,586.47	363,909.66	363,909.66	0.20	100,323.19	100,323.19
291011104	EMERSON ELECTRIC CO	6,154.000	68.47	68.47	399,239.06	399,239.06	421,364.38	421,364.38	0.24	22,125.32	22,125.32
29364G103	ENTERGY CORP	10,064.000	95.63	95.63	839,944.76	839,944.76	962,420.32	962,420.32	0.54	122,475.56	122,475.56
29476L107	EQUITY RESIDENTIAL	5,882.000	75.32	75.32	401,200.08	401,200.08	443,032.24	443,032.24	0.25	41,832.16	41,832.16
297178105	ESSEX PROPERTY TRUST INC	3,139.000	289.24	289.24	773,564.98	773,564.98	907,924.36	907,924.36	0.51	134,359.38	134,359.38
30034W106	EVERGY INC	17,898.000	58.05	58.05	1,008,474.04	1,008,474.04	1,038,978.90	1,038,978.90	0.58	30,504.86	30,504.86
30040W108	EVERSOURCE ENERGY	8,812.000	70.95	70.95	548,454.41	548,454.41	625,211.40	625,211.40	0.35	76,756.99	76,756.99
30161N101	EXELON CORP	22,274.000	50.13	50.13	922,870.81	922,870.81	1,116,595.62	1,116,595.62	0.63	193,724.81	193,724.81
30212P303	EXPEDIA GROUP INC	1,493.000	119.00	119.00	184,451.06	184,451.06	177,667.00	177,667.00	0.10	-6,784.06	-6,784.06
302130109	EXPEDITORS INTERNATIONAL OF WA	5,311.000	75.90	75.90	302,230.13	302,230.13	403,104.90	403,104.90	0.23	100,874.77	100,874.77
30231G102	EXXON MOBIL CORP	6,711.000	80.80	80.80	570,645.79	570,645.79	542,248.80	542,248.80	0.30	-28,396.99	-28,396.99
311900104	FASTENAL CO	2,750.000	64.31	64.31	133,983.04	133,983.04	176,852.50	176,852.50	0.10	42,869.46	42,869.46
31428X106	FEDEX CORP	2,026.000	181.41	181.41	382,345.59	382,345.59	367,536.66	367,536.66	0.21	-14,808.93	-14,808.93
315616102	F5 NETWORKS NC	2,842.000	156.93	156.93	440,164.06	440,164.06	445,995.06	445,995.06	0.25	5,831.00	5,831.00
31620M106	F DELITY NATIONAL INFORMATION	3,360.000	113.10	113.10	294,033.80	294,033.80	380,016.00	380,016.00	0.21	85,982.20	85,982.20
31620R303	F DELITY NATIONAL F NANCIAL IN	7,607.000	36.55	36.55	242,969.27	242,969.27	278,035.85	278,035.85	0.16	35,066.58	35,066.58
316773100	F FTH THIRD BANCORP	19,735.000	25.22	25.22	501,696.72	501,696.72	497,716.70	497,716.70	0.28	-3,980.02	-3,980.02
337738108	FISERV INC	4,719.000	88.28	88.28	318,382.66	318,382.66	416,593.32	416,593.32	0.23	98,210.66	98,210.66
337932107	F RSTENERGY CORP	30,395.000	41.61	41.61	1,109,236.76	1,109,236.76	1,264,735.95	1,264,735.95	0.71	155,499.19	155,499.19
345370860	FORD MOTOR CO	14,748.000	8.78	8.78	156,183.30	156,183.30	129,487.44	129,487.44	0.07	-26,695.86	-26,695.86
34959J108	FORTIVE CORP	7,188.000	83.89	83.89	527,127.79	527,127.79	603,001.32	603,001.32	0.34	75,873.53	75,873.53
34964C106	FORTUNE BRANDS HOME & SECURITY	4,388.000	47.61	47.61	229,399.37	229,399.37	208,912.68	208,912.68	0.12	-20,486.69	-20,486.69
35137L105	FOX CORP	1,712.000	36.71	36.71	71,133.60	71,133.60	62,847.52	62,847.52	0.04	-8,286.08	-8,286.08
354613101	FRANKLIN RESOURCES INC	7,797.000	33.14	33.14	259,625.04	259,625.04	258,392.58	258,392.58	0.14	-1,232.46	-1,232.46
35671D857	FREEPORT-MCMORAN INC	16,343.000	12.89	12.89	236,167.12	236,167.12	210,661.27	210,661.27	0.12	-25,505.85	-25,505.85
363576109	ARTHUR J GALLAGHER & CO	5,630.000	78.10	78.10	324,530.63	324,530.63	439,703.00	439,703.00	0.25	115,172.37	115,172.37
369550108	GENERAL DYNAMICS CORP	1,494.000	169.28	169.28	257,643.21	257,643.21	252,904.32	252,904.32	0.14	-4,738.89	-4,738.89
370334104	GENERAL MILLS INC	3,815.000	51.75	51.75	214,932.93	214,932.93	197,426.25	197,426.25	0.11	-17,506.68	-17,506.68
37045V100	GENERAL MOTORS CO	6,370.000	37.10	37.10	250,977.56	250,977.56	236,327.00	236,327.00	0.13	-14,650.56	-14,650.56
372460105	GENUINE PARTS CO	4,603.000	112.03	112.03	446,206.68	446,206.68	515,674.09	515,674.09	0.29	69,467.41	69,467.41
38141G104	GOLDMAN SACHS GROUP INC/THE	750.000	191.99	191.99	147,860.31	147,860.31	143,992.50	143,992.50	0.08	-3,867.81	-3,867.81
384802104	WW GRA NGER INC	1,552.000	300.93	300.93	385,890.16	385,890.16	467,043.36	467,043.36	0.26	81,153.20	81,153.20
40412C101	HCA HEALTHCARE INC	1,859.000	130.38	130.38	232,957.59	232,957.59	242,376.42	242,376.42	0.14	9,418.83	9,418.83
40414L109	HCP INC	23,239.000	31.30	31.30	703,707.05	703,707.05	727,380.70	727,380.70	0.41	23,673.65	23,673.65
40434L105	HP INC	6,888.000	19.43	19.43	124,373.17	124,373.17	133,833.84	133,833.84	0.08	9,460.67	9,460.67
413875105	HARRIS CORP	6,666.000	159.71	159.71	827,222.66	827,222.66	1,064,626.86	1,064,626.86	0.60	237,404.20	237,404.20
416515104	HARTFORD FINANCIAL SERVICES GR	10,688.000	49.72	49.72	509,845.18	509,845.18	531,407.36	531,407.36	0.30	21,562.18	21,562.18
418056107	HASBRO CO	5,060.000	85.02	85.02	433,748.62	433,748.62	430,201.20	430,201.20	0.24	-3,547.42	-3,547.42
427866108	HERSHEY CO/THE	3,440.000	114.83	114.83	365,593.23	365,593.23	395,015.20	395,015.20	0.22	29,421.97	29,421.97
42809H107	HESS CORP	10,215.000	60.23	60.23	582,870.45	582,870.45	615,249.45	615,249.45	0.34	32,379.00	32,379.00
42824C109	HEWLETT PACKARD ENTERPRISE CO	38,717.000	15.43	15.43	580,815.75	580,815.75	597,403.31	597,403.31	0.33	16,587.56	16,587.56
43300A203	HILTON WORLDWIDE HOLDINGS NC	4,503.000	83.11	83.11	300,638.13	300,638.13	374,244.33	374,244.33	0.21	73,606.20	73,606.20
436440101	HOLOGIC INC	8,920.000	48.40	48.40	371,007.48	371,007.48	431,728.00	431,728.00	0.24	60,720.52	60,720.52



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
437076102	HOME DEPOT NC/THE	1,778.000	191.89	191.89	310,998.75	310,998.75	341,180.42	341,180.42	0.19	30,181.67	30,181.67
438516106	HONEYWELL INTERNATIONAL INC	2,454.000	158.92	158.92	321,883.59	321,883.59	389,989.68	389,989.68	0.22	68,106.09	68,106.09
440452100	HORMEL FOODS CORP	14,077.000	44.76	44.76	542,238.20	542,238.20	630,086.52	630,086.52	0.35	87,848.32	87,848.32
44107P104	HOST HOTELS & RESORTS NC	24,522.000	18.90	18.90	457,484.26	457,484.26	463,465.80	463,465.80	0.26	5,981.54	5,981.54
444859102	HUMANA INC	2,259.000	266.00	266.00	558,127.89	558,127.89	600,894.00	600,894.00	0.34	42,766.11	42,766.11
445658107	JB HUNT TRANSPORT SERVICES INC	5,370.000	101.29	101.29	554,629.52	554,629.52	543,927.30	543,927.30	0.30	-10,702.22	-10,702.22
446413106	HUNTINGTON INGALLS INDUSTRIES	1,105.000	207.20	207.20	224,021.91	224,021.91	228,956.00	228,956.00	0.13	4,934.09	4,934.09
44919P508	IAC/INTERACTIVE CORP	3,837.000	210.11	210.11	650,324.97	650,324.97	806,192.07	806,192.07	0.45	155,867.10	155,867.10
45168D104	IDEXX LABORATORIES INC	2,310.000	223.60	223.60	382,283.56	382,283.56	516,516.00	516,516.00	0.29	134,232.44	134,232.44
452308109	ILLINOIS TOOL WORKS INC	1,068.000	143.53	143.53	128,419.56	128,419.56	153,290.04	153,290.04	0.09	24,870.48	24,870.48
457187102	INGREDION INC	3,907.000	94.69	94.69	443,617.31	443,617.31	369,953.83	369,953.83	0.21	-73,663.48	-73,663.48
458140100	INTEL CORP	8,447.000	53.70	53.70	375,658.43	375,658.43	453,603.90	453,603.90	0.25	77,945.47	77,945.47
45866F104	INTERCONTINENTAL EXCHANGE NC	6,031.000	76.14	76.14	374,359.10	374,359.10	459,200.34	459,200.34	0.26	84,841.24	84,841.24
459200101	INTERNATIONAL BUSINESS MACHINES	1,148.000	141.10	141.10	171,897.63	171,897.63	161,982.80	161,982.80	0.09	-9,914.83	-9,914.83
459506101	INTERNATIONAL FLAVORS & FRAGRANCE	2,788.000	128.79	128.79	384,442.14	384,442.14	359,066.52	359,066.52	0.20	-25,375.62	-25,375.62
460690100	INTERPUBLIC GROUP OF COS INC/T	14,923.000	21.01	21.01	330,960.32	330,960.32	313,532.23	313,532.23	0.18	-17,428.09	-17,428.09
461202103	INTUIT NC	1,587.000	261.41	261.41	256,074.48	256,074.48	414,857.67	414,857.67	0.23	158,783.19	158,783.19
46120E602	INTUITIVE SURGICAL NC	1,134.000	570.58	570.58	365,092.72	365,092.72	647,037.72	647,037.72	0.36	281,945.00	281,945.00
46266C105	IQVIA HOLDINGS INC	2,770.000	143.85	143.85	274,138.57	274,138.57	398,464.50	398,464.50	0.22	124,325.93	124,325.93
46625H100	JPMORGAN CHASE & CO	10,592.000	101.23	101.23	962,474.38	962,474.38	1,072,228.16	1,072,228.16	0.60	109,753.78	109,753.78
478160104	JOHNSON & JOHNSON	1,502.000	139.79	139.79	199,008.33	199,008.33	209,964.58	209,964.58	0.12	10,956.25	10,956.25
48203R104	JUNIPER NETWORKS INC	15,127.000	26.47	26.47	385,593.29	385,593.29	400,411.69	400,411.69	0.22	14,818.40	14,818.40
482480100	KLA-TENCOR CORP	2,010.000	119.41	119.41	182,219.46	182,219.46	240,014.10	240,014.10	0.13	57,794.64	57,794.64
485170302	KANSAS CITY SOUTHERN	5,351.000	115.98	115.98	543,116.07	543,116.07	620,608.98	620,608.98	0.35	77,492.91	77,492.91
487836108	KELLOGG CO	7,530.000	57.38	57.38	498,882.79	498,882.79	432,071.40	432,071.40	0.24	-66,811.39	-66,811.39
494368103	KIMBERLY-CLARK CORP	1,660.000	123.90	123.90	198,003.71	198,003.71	205,674.00	205,674.00	0.12	7,670.29	7,670.29
49456B101	KINDER MORGAN NC/DE	11,477.000	20.01	20.01	205,677.15	205,677.15	229,654.77	229,654.77	0.13	23,977.62	23,977.62
500255104	KOHL'S CORP	6,236.000	68.77	68.77	405,246.42	405,246.42	428,849.72	428,849.72	0.24	23,603.30	23,603.30
500754106	KRAFT HEINZ CO/THE	5,845.000	32.65	32.65	373,999.68	373,999.68	190,839.25	190,839.25	0.11	-183,160.43	-183,160.43
501044101	KROGER CO/THE	22,868.000	24.60	24.60	652,038.59	652,038.59	562,552.80	562,552.80	0.32	-89,485.79	-89,485.79
501889208	LKQ CORP	10,065.000	28.38	28.38	302,794.57	302,794.57	285,644.70	285,644.70	0.16	-17,149.87	-17,149.87
502413107	L3 TECHNOLOGIES INC	3,298.000	206.37	206.37	557,801.48	557,801.48	680,608.26	680,608.26	0.38	122,806.78	122,806.78
50540R409	LABORATORY CORP OF AMERICA HOLDINGS	6,107.000	152.98	152.98	890,210.53	890,210.53	934,248.86	934,248.86	0.52	44,038.33	44,038.33
518439104	ESTEE LAUDER COS NC/THE	4,798.000	165.55	165.55	541,274.52	541,274.52	794,308.90	794,308.90	0.45	253,034.38	253,034.38
521865204	LEAR CORP	2,141.000	135.71	135.71	330,852.29	330,852.29	290,555.11	290,555.11	0.16	-40,297.18	-40,297.18
526057104	LENNAR CORP	11,484.000	49.09	49.09	555,393.63	555,393.63	563,749.56	563,749.56	0.32	8,355.93	8,355.93
532457108	ELLIEMAN & CO	5,207.000	129.76	129.76	506,666.96	506,666.96	675,660.32	675,660.32	0.38	168,993.36	168,993.36
534187109	LINCOLN NATIONAL CORP	7,031.000	58.70	58.70	414,194.55	414,194.55	412,719.70	412,719.70	0.23	-1,474.85	-1,474.85
540424108	LOEWS CORP	8,656.000	47.93	47.93	385,156.15	385,156.15	414,882.08	414,882.08	0.23	29,725.93	29,725.93
548661107	LOWE'S COS NC	1,833.000	109.47	109.47	167,865.55	167,865.55	200,658.51	200,658.51	0.11	32,792.96	32,792.96
550021109	LULULEMON ATHLETICA INC	2,419.000	163.87	163.87	311,273.32	311,273.32	396,401.53	396,401.53	0.22	85,128.21	85,128.21
55261F104	M&T BANK CORP	5,968.000	157.02	157.02	865,917.17	865,917.17	937,095.36	937,095.36	0.53	71,178.19	71,178.19
552953101	MGM RESORTS INTERNATIONAL	17,515.000	25.66	25.66	480,616.00	480,616.00	449,434.90	449,434.90	0.25	-31,181.10	-31,181.10
55354G100	MSCI INC	3,251.000	198.84	198.84	471,270.56	471,270.56	646,428.84	646,428.84	0.36	175,158.28	175,158.28



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554382101	MACERICH CO/THE	4,815.000	43.35	43.35	320,129.20	320,129.20	208,730.25	208,730.25	0.12	-111,398.95	-111,398.95
55616P104	MACY'S INC	15,358.000	24.03	24.03	486,450.00	486,450.00	369,052.74	369,052.74	0.21	-117,397.26	-117,397.26
565849106	MARATHON OIL CORP	50,776.000	16.71	16.71	884,432.77	884,432.77	848,466.96	848,466.96	0.48	-35,965.81	-35,965.81
56585A102	MARATHON PETROLEUM CORP	10,085.082	59.85	59.85	593,558.45	593,558.45	603,592.16	603,592.16	0.34	10,033.71	10,033.71
570535104	MARKEL CORP	686.000	996.24	996.24	686,832.79	686,832.79	683,420.64	683,420.64	0.38	-3,412.15	-3,412.15
571748102	MARSH & MCLENNAN COS INC	4,320.000	93.90	93.90	330,469.97	330,469.97	405,648.00	405,648.00	0.23	75,178.03	75,178.03
574599106	MASCO CORP	4,085.000	39.31	39.31	137,541.30	137,541.30	160,581.35	160,581.35	0.09	23,040.05	23,040.05
57636Q104	MASTERCARD INC	2,568.000	235.45	235.45	404,898.76	404,898.76	604,635.60	604,635.60	0.34	199,736.84	199,736.84
57772K101	MAX M INTEGRATED PRODUCTS INC	10,108.000	53.17	53.17	503,439.65	503,439.65	537,442.36	537,442.36	0.30	34,002.71	34,002.71
579780206	MCCORMICK & CO INC/MD	3,124.000	150.63	150.63	379,641.08	379,641.08	470,568.12	470,568.12	0.26	90,927.04	90,927.04
580135101	MCDONALD'S CORP	4,039.000	189.90	189.90	658,643.31	658,643.31	767,006.10	767,006.10	0.43	108,362.79	108,362.79
58933Y105	MERCK & CO INC	7,406.000	83.17	83.17	491,251.08	491,251.08	615,957.02	615,957.02	0.35	124,705.94	124,705.94
59156R108	METL FE NC	5,009.000	42.57	42.57	219,228.07	219,228.07	213,233.13	213,233.13	0.12	-5,994.94	-5,994.94
592688105	METTLER-TOLEDO INTERNATIONAL I	227.000	723.00	723.00	106,457.31	106,457.31	164,121.00	164,121.00	0.09	57,663.69	57,663.69
594918104	MICROSOFT CORP	3,369.000	117.94	117.94	269,911.70	269,911.70	397,339.86	397,339.86	0.22	127,428.16	127,428.16
595112103	MICRON TECHNOLOGY INC	8,050.000	41.33	41.33	247,873.96	247,873.96	332,706.50	332,706.50	0.19	84,832.54	84,832.54
59522J103	MID-AMERICA APARTMENT COMMUNIT	1,941.000	109.33	109.33	188,651.39	188,651.39	212,209.53	212,209.53	0.12	23,558.14	23,558.14
608190104	MOHAWK INDUSTRIES NC	2,800.000	126.15	126.15	492,462.22	492,462.22	353,220.00	353,220.00	0.20	-139,242.22	-139,242.22
60871R209	MOLSON COORS BREWING CO	4,364.000	59.65	59.65	378,824.03	378,824.03	260,312.60	260,312.60	0.15	-118,511.43	-118,511.43
609207105	MONDELEZ INTERNATIONAL INC	9,345.000	49.92	49.92	413,481.17	413,481.17	466,502.40	466,502.40	0.26	53,021.23	53,021.23
615369105	MOODY'S CORP	1,040.000	181.09	181.09	133,668.99	133,668.99	188,333.60	188,333.60	0.11	54,664.61	54,664.61
61746448	MORGAN STANLEY	3,015.000	42.20	42.20	123,320.80	123,320.80	127,233.00	127,233.00	0.07	3,912.20	3,912.20
61945C103	MOSAIC CO/THE	17,097.000	27.31	27.31	505,060.79	505,060.79	466,919.07	466,919.07	0.26	-38,141.72	-38,141.72
620076307	MOTOROLA SOLUTIONS NC	6,576.000	140.42	140.42	565,025.50	565,025.50	923,401.92	923,401.92	0.52	358,376.42	358,376.42
62944T105	NVR INC	97.000	2,767.00	2,767.00	282,292.12	282,292.12	268,399.00	268,399.00	0.15	-13,893.12	-13,893.12
631103108	NASDAQ NC	4,200.000	87.49	87.49	311,499.47	311,499.47	367,458.00	367,458.00	0.21	55,958.53	55,958.53
637071101	NATIONAL OILWELL VARCO NC	18,978.000	26.64	26.64	584,806.84	584,806.84	505,573.92	505,573.92	0.28	-79,232.92	-79,232.92
640268108	NEKTAR THERAPEUTICS	4,689.000	33.60	33.60	217,982.46	217,982.46	157,550.40	157,550.40	0.09	-60,432.06	-60,432.06
64110D104	NETAPP INC	8,203.000	69.34	69.34	330,151.04	330,151.04	568,796.02	568,796.02	0.32	238,644.98	238,644.98
651639106	NEWMONT GOLD CORP	18,451.000	35.77	35.77	707,464.51	707,464.51	659,992.27	659,992.27	0.37	-47,472.24	-47,472.24
65339F101	NEXTERA ENERGY NC	9,073.000	193.32	193.32	1,394,395.22	1,394,395.22	1,753,992.36	1,753,992.36	0.98	359,597.14	359,597.14
654106103	NIKE INC	7,986.000	84.21	84.21	605,611.99	605,611.99	672,501.06	672,501.06	0.38	66,889.07	66,889.07
65473P105	NISOURCE INC	27,241.000	28.66	28.66	704,045.42	704,045.42	780,727.06	780,727.06	0.44	76,681.64	76,681.64
655044105	NOBLE ENERGY NC	22,683.000	24.73	24.73	650,102.00	650,102.00	560,950.59	560,950.59	0.31	-89,151.41	-89,151.41
655844108	NORFOLK SOUTHERN CORP	1,966.000	186.89	186.89	257,193.30	257,193.30	367,425.74	367,425.74	0.21	110,232.44	110,232.44
670346105	NUCOR CORP	6,717.000	58.35	58.35	382,048.72	382,048.72	391,936.95	391,936.95	0.22	9,888.23	9,888.23
67103H107	O'REILLY AUTOMOTIVE INC	540.000	388.30	388.30	183,909.77	183,909.77	209,682.00	209,682.00	0.12	25,772.23	25,772.23
674599105	OCCIDENTAL PETROLEUM CORP	18,472.000	66.20	66.20	1,373,808.62	1,373,808.62	1,222,846.40	1,222,846.40	0.69	-150,962.22	-150,962.22
693475105	PNC FINANCIAL SERVICES GROUP I	7,452.000	122.66	122.66	868,340.20	868,340.20	914,062.32	914,062.32	0.51	45,722.12	45,722.12
693506107	PPG INDUSTRIES INC	1,544.000	112.87	112.87	168,342.91	168,342.91	174,271.28	174,271.28	0.10	5,928.37	5,928.37
69351T106	PPL CORP	18,852.000	31.74	31.74	590,639.24	590,639.24	598,362.48	598,362.48	0.34	7,723.24	7,723.24
693656100	PVH CORP	3,556.000	121.95	121.95	389,578.52	389,578.52	433,654.20	433,654.20	0.24	44,075.68	44,075.68
695156109	PACKAGING CORP OF AMERICA	1,348.000	99.38	99.38	148,990.73	148,990.73	133,964.24	133,964.24	0.08	-15,026.49	-15,026.49
704326107	PAYCHEX INC	4,605.000	80.20	80.20	300,804.20	300,804.20	369,321.00	369,321.00	0.21	68,516.80	68,516.80



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713448108	PEPSICO INC	1,709.000	122.55	122.55	187,503.23	187,503.23	209,437.95	209,437.95	0.12	21,934.72	21,934.72
717081103	PFIZER NC	12,791.000	42.47	42.47	495,589.91	495,589.91	543,233.77	543,233.77	0.30	47,643.86	47,643.86
718546104	PHILLIPS 66	10,369.000	95.17	95.17	1,032,568.19	1,032,568.19	986,817.73	986,817.73	0.55	-45,750.46	-45,750.46
723484101	PINNACLE WEST CAPITAL CORP	7,772.000	95.58	95.58	646,944.82	646,944.82	742,847.76	742,847.76	0.42	95,902.94	95,902.94
74144T108	T ROWE PRICE GROUP NC	3,020.000	100.12	100.12	289,232.55	289,232.55	302,362.40	302,362.40	0.17	13,129.85	13,129.85
74251V102	PRINCIPAL F NANCIAL GROUP INC	2,620.000	50.19	50.19	127,842.89	127,842.89	131,497.80	131,497.80	0.07	3,654.91	3,654.91
742718109	PROCTER & GAMBLE CO/THE	3,590.000	104.05	104.05	309,926.70	309,926.70	373,539.50	373,539.50	0.21	63,612.80	63,612.80
743315103	PROGRESSIVE CORP/THE	2,975.000	72.09	72.09	132,574.84	132,574.84	214,467.75	214,467.75	0.12	81,892.91	81,892.91
74340W103	PROLOGIS NC	10,435.000	71.95	71.95	644,760.52	644,760.52	750,798.25	750,798.25	0.42	106,037.73	106,037.73
744320102	PRUDENTIAL FINANCIAL INC	1,558.000	91.88	91.88	144,279.41	144,279.41	143,149.04	143,149.04	0.08	-1,130.37	-1,130.37
744573106	PUBLIC SERVICE ENTERPRISE GROU	13,507.000	59.41	59.41	695,743.90	695,743.90	802,450.87	802,450.87	0.45	106,706.97	106,706.97
74736K101	QORVO NC	6,982.000	71.73	71.73	472,558.32	472,558.32	500,818.86	500,818.86	0.28	28,260.54	28,260.54
74834L100	QUEST DIAGNOSTICS NC	4,388.000	89.92	89.92	378,959.02	378,959.02	394,568.96	394,568.96	0.22	15,609.94	15,609.94
74915M100	QURATE RETAIL INC	17,041.000	15.98	15.98	379,810.24	379,810.24	272,315.18	272,315.18	0.15	-107,495.06	-107,495.06
754730109	RAYMOND JAMES FINANCIAL INC	1,528.000	80.41	80.41	119,326.86	119,326.86	122,866.48	122,866.48	0.07	3,539.62	3,539.62
755111507	RAYTHEON CO	2,415.000	182.08	182.08	404,061.03	404,061.03	439,723.20	439,723.20	0.25	35,662.17	35,662.17
756109104	REALTY NCOME CORP	7,422.000	73.56	73.56	498,536.94	498,536.94	545,962.32	545,962.32	0.31	47,425.38	47,425.38
756577102	RED HAT NC	1,756.000	182.70	182.70	242,618.99	242,618.99	320,821.20	320,821.20	0.18	78,202.21	78,202.21
758849103	REGENCY CENTERS CORP	3,290.000	67.49	67.49	195,607.45	195,607.45	222,042.10	222,042.10	0.12	26,434.65	26,434.65
7591EP100	REGIONS F NANCIAL CORP	49,104.000	14.15	14.15	649,964.05	649,964.05	694,821.60	694,821.60	0.39	44,857.55	44,857.55
760759100	REPUBLIC SERVICES INC	8,835.000	80.38	80.38	545,861.62	545,861.62	710,157.30	710,157.30	0.40	164,295.68	164,295.68
761152107	RESMED INC	4,983.000	103.97	103.97	374,209.73	374,209.73	518,082.51	518,082.51	0.29	143,872.78	143,872.78
773903109	ROCKWELL AUTOMATION INC	815.000	175.46	175.46	116,512.94	116,512.94	142,999.90	142,999.90	0.08	26,486.96	26,486.96
776696106	ROPER TECHNOLOG ES NC	2,466.000	341.97	341.97	554,241.69	554,241.69	843,298.02	843,298.02	0.47	289,056.33	289,056.33
778296103	ROSS STORES NC	4,972.000	93.10	93.10	415,705.87	415,705.87	462,893.20	462,893.20	0.26	47,187.33	47,187.33
78409V104	S&P GLOBAL INC	2,782.000	210.55	210.55	475,985.16	475,985.16	585,750.10	585,750.10	0.33	109,764.94	109,764.94
78440X101	SL GREEN REALTY CORP	3,952.000	89.92	89.92	409,998.81	409,998.81	355,363.84	355,363.84	0.20	-54,634.97	-54,634.97
79466L302	SALESFORCE.COM INC	1,232.000	158.37	158.37	157,583.67	157,583.67	195,111.84	195,111.84	0.11	37,528.17	37,528.17
806407102	HENRY SCHEIN NC	5,684.000	60.11	60.11	351,644.76	351,644.76	341,665.24	341,665.24	0.19	-9,979.52	-9,979.52
81211K100	SEALED AIR CORP	3,525.000	46.06	46.06	154,617.11	154,617.11	162,361.50	162,361.50	0.09	7,744.39	7,744.39
816851109	SEMPRA ENERGY	7,407.000	125.86	125.86	850,819.32	850,819.32	932,245.02	932,245.02	0.52	81,425.70	81,425.70
81762P102	SERVICENOW INC	2,141.000	246.49	246.49	285,723.63	285,723.63	527,735.09	527,735.09	0.30	242,011.46	242,011.46
82968B103	SIRIUS XM HOLD NGS NC	66,109.000	5.67	5.67	313,824.26	313,824.26	374,838.03	374,838.03	0.21	61,013.77	61,013.77
83088M102	SKYWORKS SOLUTIONS INC	5,316.000	82.48	82.48	427,186.91	427,186.91	438,463.68	438,463.68	0.25	11,276.77	11,276.77
832696405	JM SMUCKER CO/THE	4,557.000	116.50	116.50	588,972.46	588,972.46	530,890.50	530,890.50	0.30	-58,081.96	-58,081.96
833034101	SNAP-ON NC	2,630.000	156.52	156.52	425,940.00	425,940.00	411,647.60	411,647.60	0.23	-14,292.40	-14,292.40
842587107	SOUTHERN CO/THE	25,660.000	51.68	51.68	1,275,386.34	1,275,386.34	1,326,108.80	1,326,108.80	0.74	50,722.46	50,722.46
854502101	STANLEY BLACK & DECKER INC	2,352.000	136.17	136.17	289,581.91	289,581.91	320,271.84	320,271.84	0.18	30,689.93	30,689.93
855244109	STARBUCKS CORP	10,631.000	74.34	74.34	650,139.76	650,139.76	790,308.54	790,308.54	0.44	140,168.78	140,168.78
857477103	STATE STREET CORP	2,608.000	65.81	65.81	213,946.11	213,946.11	171,632.48	171,632.48	0.10	-42,313.63	-42,313.63
858119100	STEEL DYNAMICS NC	13,771.000	35.27	35.27	555,017.61	555,017.61	485,703.17	485,703.17	0.27	-69,314.44	-69,314.44
863667101	STRYKER CORP	2,007.000	197.52	197.52	284,728.37	284,728.37	396,422.64	396,422.64	0.22	111,694.27	111,694.27
867914103	SUNTRUST BANKS INC	9,159.000	59.25	59.25	524,627.34	524,627.34	542,670.75	542,670.75	0.30	18,043.41	18,043.41
871607107	SYNOPSYS INC	6,317.000	115.15	115.15	473,919.56	473,919.56	727,402.55	727,402.55	0.41	253,482.99	253,482.99



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871829107	SYSCO CORP	5,852.000	66.76	66.76	341,984.67	341,984.67	390,679.52	390,679.52	0.22	48,694.85	48,694.85
872540109	TJX COS NC/THE	9,547.000	53.21	53.21	419,468.16	419,468.16	507,995.87	507,995.87	0.28	88,527.71	88,527.71
872590104	T-MOBILE US NC	12,903.000	69.10	69.10	729,827.78	729,827.78	891,597.30	891,597.30	0.50	161,769.52	161,769.52
876030107	TAPESTRY INC	12,048.000	32.49	32.49	503,633.61	503,633.61	391,439.52	391,439.52	0.22	-112,194.09	-112,194.09
87612E106	TARGET CORP	9,996.000	80.26	80.26	706,116.48	706,116.48	802,278.96	802,278.96	0.45	96,162.48	96,162.48
87612G101	TARGA RESOURCES CORP	16,112.000	41.55	41.55	707,422.28	707,422.28	669,453.60	669,453.60	0.38	-37,968.68	-37,968.68
882508104	TEXAS INSTRUMENTS NC	5,059.000	106.07	106.07	463,350.79	463,350.79	536,608.13	536,608.13	0.30	73,257.34	73,257.34
883203101	TEXTRON INC	9,833.000	50.66	50.66	509,691.15	509,691.15	498,139.78	498,139.78	0.28	-11,551.37	-11,551.37
883556102	THERMO FISHER SCIENT FIC NC	2,255.000	273.72	273.72	443,756.77	443,756.77	617,238.60	617,238.60	0.35	173,481.83	173,481.83
88579Y101	3M CO	803.000	207.78	207.78	150,628.37	150,628.37	166,847.34	166,847.34	0.09	16,218.97	16,218.97
886547108	T FFANY & CO	6,285.000	105.55	105.55	531,901.85	531,901.85	663,381.75	663,381.75	0.37	131,479.90	131,479.90
891027104	TORCHMARK CORP	4,444.000	81.95	81.95	354,271.11	354,271.11	364,185.80	364,185.80	0.20	9,914.69	9,914.69
891906109	TOTAL SYSTEM SERVICES NC	5,163.000	95.01	95.01	361,610.20	361,610.20	490,536.63	490,536.63	0.28	128,926.43	128,926.43
892356106	TRACTOR SUPPLY CO	3,480.000	97.76	97.76	278,340.05	278,340.05	340,204.80	340,204.80	0.19	61,864.75	61,864.75
89417E109	TRAVELERS COS NC/THE	2,626.000	137.16	137.16	319,617.47	319,617.47	360,182.16	360,182.16	0.20	40,564.69	40,564.69
902494103	TYSON FOODS INC	8,645.000	69.43	69.43	590,499.27	590,499.27	600,222.35	600,222.35	0.34	9,723.08	9,723.08
902653104	UDR INC	6,877.000	45.46	45.46	268,454.94	268,454.94	312,628.42	312,628.42	0.18	44,173.48	44,173.48
902973304	US BANCORP	9,910.000	48.19	48.19	483,431.20	483,431.20	477,562.90	477,562.90	0.27	-5,868.30	-5,868.30
90384S303	ULTA BEAUTY INC	2,095.000	348.73	348.73	542,568.19	542,568.19	730,589.35	730,589.35	0.41	188,021.16	188,021.16
907818108	UNION PACIFIC CORP	2,776.000	167.20	167.20	355,933.11	355,933.11	464,147.20	464,147.20	0.26	108,214.09	108,214.09
911363109	UNITED RENTALS INC	1,883.000	114.25	114.25	214,022.48	214,022.48	215,132.75	215,132.75	0.12	1,110.27	1,110.27
913017109	UNITED TECHNOLOG ES CORP	4,135.795	128.89	128.89	474,234.16	474,234.16	533,062.62	533,062.62	0.30	58,828.46	58,828.46
91324P102	UNITEDHEALTH GROUP NC	1,570.000	247.26	247.26	291,680.85	291,680.85	388,198.20	388,198.20	0.22	96,517.35	96,517.35
913903100	UNIVERSAL HEALTH SERVICES INC	5,504.000	133.77	133.77	706,197.25	706,197.25	736,270.08	736,270.08	0.41	30,072.83	30,072.83
91529Y106	UNUM GROUP	9,597.000	33.83	33.83	350,661.23	350,661.23	324,666.51	324,666.51	0.18	-25,994.72	-25,994.72
918204108	VF CORP	7,110.000	86.91	86.91	575,528.61	575,528.61	617,930.10	617,930.10	0.35	42,401.49	42,401.49
91913Y100	VALERO ENERGY CORP	8,658.000	84.83	84.83	634,845.75	634,845.75	734,458.14	734,458.14	0.41	99,612.39	99,612.39
92220P105	VARIAN MEDICAL SYSTEMS INC	2,566.000	141.72	141.72	244,801.33	244,801.33	363,653.52	363,653.52	0.20	118,852.19	118,852.19
922475108	VEEVA SYSTEMS NC	1,556.000	126.86	126.86	142,513.05	142,513.05	197,394.16	197,394.16	0.11	54,881.11	54,881.11
92276F100	VENTAS INC	5,313.000	63.81	63.81	339,508.58	339,508.58	339,022.53	339,022.53	0.19	-486.05	-486.05
92343E102	VERISIGN INC	2,638.000	181.56	181.56	333,947.32	333,947.32	478,955.28	478,955.28	0.27	145,007.96	145,007.96
92343V104	VERIZON COMMUNICATIONS INC	7,132.000	59.13	59.13	388,071.83	388,071.83	421,715.16	421,715.16	0.24	33,643.33	33,643.33
92345Y106	VERISK ANALYTICS INC	4,511.000	133.00	133.00	439,382.29	439,382.29	599,963.00	599,963.00	0.34	160,580.71	160,580.71
92553P201	VIACOM INC	20,341.000	28.07	28.07	586,912.99	586,912.99	570,971.87	570,971.87	0.32	-15,941.12	-15,941.12
92826C839	VISA INC	2,640.000	156.19	156.19	293,662.59	293,662.59	412,341.60	412,341.60	0.23	118,679.01	118,679.01
92939U106	WEC ENERGY GROUP NC	16,881.000	79.08	79.08	1,116,045.97	1,116,045.97	1,334,949.48	1,334,949.48	0.75	218,903.51	218,903.51
931142103	WALMART INC	10,724.000	97.53	97.53	906,770.68	906,770.68	1,045,911.72	1,045,911.72	0.59	139,141.04	139,141.04
931427108	WALGREENS BOOTS ALLIANCE NC	8,445.000	63.27	63.27	599,640.49	599,640.49	534,315.15	534,315.15	0.30	-65,325.34	-65,325.34
94106L109	WASTE MANAGEMENT INC	4,136.000	103.91	103.91	323,630.87	323,630.87	429,771.76	429,771.76	0.24	106,140.89	106,140.89
941848103	WATERS CORP	690.000	251.71	251.71	120,450.91	120,450.91	173,679.90	173,679.90	0.10	53,228.99	53,228.99
94946T106	WELL CARE HEALTH PLANS NC	1,502.000	269.75	269.75	361,999.85	361,999.85	405,164.50	405,164.50	0.23	43,164.65	43,164.65
95040Q104	WELLTOWER INC	11,972.000	77.60	77.60	850,064.59	850,064.59	929,027.20	929,027.20	0.52	78,962.61	78,962.61
959802109	WESTERN UNION CO/THE	7,415.000	18.47	18.47	144,398.35	144,398.35	136,955.05	136,955.05	0.08	-7,443.30	-7,443.30
96145D105	WESTROCK CO	5,256.000	38.35	38.35	257,320.09	257,320.09	201,567.60	201,567.60	0.11	-55,752.49	-55,752.49



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963320106	WH RLPOOL CORP	2,169.000	132.89	132.89	325,858.35	325,858.35	288,238.41	288,238.41	0.16	-37,619.94	-37,619.94
981558109	WORLDPAY NC	9,430.000	113.50	113.50	666,233.20	666,233.20	1,070,305.00	1,070,305.00	0.60	404,071.80	404,071.80
98310W108	WYNDHAM DESTINATIONS NC	2,998.000	40.49	40.49	123,928.14	123,928.14	121,389.02	121,389.02	0.07	-2,539.12	-2,539.12
983134107	WYNN RESORTS LTD	2,322.000	119.32	119.32	273,948.61	273,948.61	277,061.04	277,061.04	0.16	3,112.43	3,112.43
983793100	XPO LOGISTICS NC	6,580.000	53.74	53.74	553,591.11	553,591.11	353,609.20	353,609.20	0.20	-199,981.91	-199,981.91
98389B100	XCEL ENERGY INC	16,054.000	56.21	56.21	749,235.21	749,235.21	902,395.34	902,395.34	0.51	153,160.13	153,160.13
983919101	XILINX INC	7,624.000	126.79	126.79	641,708.92	641,708.92	966,646.96	966,646.96	0.54	324,938.04	324,938.04
98419M100	XYLEM NC/NY	7,328.000	79.04	79.04	412,690.32	412,690.32	579,205.12	579,205.12	0.32	166,514.80	166,514.80
988498101	YUMI BRANDS INC	4,165.000	99.81	99.81	303,903.97	303,903.97	415,708.65	415,708.65	0.23	111,804.68	111,804.68
98956P102	Z MMR BIOMET HOLDINGS INC	2,355.000	127.70	127.70	277,019.17	277,019.17	300,733.50	300,733.50	0.17	23,714.33	23,714.33
989701107	ZIONS BANCORP NA	11,018.000	45.41	45.41	528,002.11	528,002.11	500,327.38	500,327.38	0.28	-27,674.73	-27,674.73
98978V103	ZOETIS INC	4,055.000	100.67	100.67	252,712.38	252,712.38	408,216.85	408,216.85	0.23	155,504.47	155,504.47
G0177J108	ALLERGAN PLC	1,181.000	146.41	146.41	227,810.31	227,810.31	172,910.21	172,910.21	0.10	-54,900.10	-54,900.10
G02602103	AMDOCS LTD	6,386.000	54.11	54.11	369,907.23	369,907.23	345,546.46	345,546.46	0.19	-24,360.77	-24,360.77
G0408V102	AON PLC	3,169.000	170.70	170.70	414,383.91	414,383.91	540,948.30	540,948.30	0.30	126,564.39	126,564.39
G0450A105	ARCH CAPITAL GROUP LTD	21,005.000	32.32	32.32	536,579.96	536,579.96	678,881.60	678,881.60	0.38	142,301.64	142,301.64
G1151C101	ACCENTURE PLC	2,115.000	176.02	176.02	320,214.67	320,214.67	372,282.30	372,282.30	0.21	52,067.63	52,067.63
G16962105	BUNGE LTD	7,435.000	53.07	53.07	468,346.13	468,346.13	394,575.45	394,575.45	0.22	-73,770.68	-73,770.68
G29183103	EATON CORP PLC	4,986.000	80.56	80.56	363,757.99	363,757.99	401,672.16	401,672.16	0.23	37,914.17	37,914.17
G3223R108	EVEREST RE GROUP LTD	2,105.000	215.96	215.96	436,323.97	436,323.97	454,595.80	454,595.80	0.25	18,271.83	18,271.83
G47567105	IHS MARKIT LTD	9,527.000	54.38	54.38	419,417.21	419,417.21	518,078.26	518,078.26	0.29	98,661.05	98,661.05
G47791101	INGERSOLL-RAND PLC	6,646.000	107.95	107.95	568,799.26	568,799.26	717,435.70	717,435.70	0.40	148,636.44	148,636.44
G491BT108	INVESCO LTD	5,845.000	19.31	19.31	138,721.29	138,721.29	112,866.95	112,866.95	0.06	-25,854.34	-25,854.34
G51502105	JOHNSON CONTROLS INTERNATIONAL	6,571.000	36.94	36.94	225,404.60	225,404.60	242,732.74	242,732.74	0.14	17,328.14	17,328.14
G5876H105	MARVELL TECHNOLOGY GROUP LTD	14,440.000	19.89	19.89	234,984.00	234,984.00	287,211.60	287,211.60	0.16	52,227.60	52,227.60
G5960L103	MEDTRONIC PLC	7,537.000	91.08	91.08	645,119.37	645,119.37	686,469.96	686,469.96	0.38	41,350.59	41,350.59
G6518L108	NIELSEN HOLD NGS PLC	7,102.000	23.67	23.67	272,594.95	272,594.95	168,104.34	168,104.34	0.09	-104,490.61	-104,490.61
G66721104	NORWEGIAN CRUISE LINE HOLD NGS	7,038.000	54.96	54.96	359,052.67	359,052.67	386,808.48	386,808.48	0.22	27,755.81	27,755.81
G7945M107	SEAGATE TECHNOLOGY PLC	7,896.000	47.89	47.89	375,016.01	375,016.01	378,139.44	378,139.44	0.21	3,123.43	3,123.43
G7500T104	PENTA R PLC	5,664.000	44.51	44.51	243,075.76	243,075.76	252,104.64	252,104.64	0.14	9,028.88	9,028.88
G96629103	W LLLIS TOWERS WATSON PLC	3,095.000	175.65	175.65	428,458.43	428,458.43	543,636.75	543,636.75	0.30	115,178.32	115,178.32
G97822103	PERRIGO CO PLC	6,502.000	48.16	48.16	421,276.62	421,276.62	313,136.32	313,136.32	0.18	-108,140.30	-108,140.30
H1467J104	CHUBB LTD	2,731.000	140.08	140.08	367,885.31	367,885.31	382,558.48	382,558.48	0.21	14,673.17	14,673.17
H84989104	TE CONNECTIVITY LTD	3,453.000	80.75	80.75	262,667.71	262,667.71	278,829.75	278,829.75	0.16	16,162.04	16,162.04
M22465104	CHECK POINT SOFTWARE TECHNOLOG	9,013.000	126.49	126.49	889,366.22	889,366.22	1,140,054.37	1,140,054.37	0.64	250,688.15	250,688.15
V7780T103	ROYAL CARIBBEAN CRUISES LTD	3,674.000	114.62	114.62	372,374.12	372,374.12	421,113.88	421,113.88	0.24	48,739.76	48,739.76



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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						272,367,389.59		470,955,940.59	100.00		198,588,551.00
CASH & CASH EQUIVALENTS						737,873.03		737,873.03	0.16		0.00
U.S. DOLLAR						737,873.03	737,873.03	737,873.03	0.16	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	305,794.110	1.00	1.00	305,794.11	305,794.11	305,794.11	305,794.11	0.06	0.00	0.00
	CASH	0.000	1.00	1.00	168.76	168.76	168.76	168.76	0.00	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	418,467.61	418,467.61	418,467.61	418,467.61	0.09	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	928.92	928.92	928.92	928.92	0.00	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	18,980.44	18,980.44	18,980.44	18,980.44	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-2,206.53	-2,206.53	-2,206.53	-2,206.53	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG BROKER REBATES	0.000	1.00	1.00	-4,260.28	-4,260.28	-4,260.28	-4,260.28	0.00	0.00	0.00
EQUITY						271,629,516.56		470,218,067.56	99.84		198,588,551.00
U.S. DOLLAR						271,629,516.56	271,629,516.56	470,218,067.56	99.84	198,588,551.00	198,588,551.00
001055102	AFLAC NC	14,918.000	50.00	50.00	366,137.96	366,137.96	745,900.00	745,900.00	0.16	379,762.04	379,762.04
00130H105	AES CORP/VA	13,168.000	18.08	18.08	163,471.47	163,471.47	238,077.44	238,077.44	0.05	74,605.97	74,605.97
00206R102	AT&T NC	144,831.000	31.36	31.36	4,354,872.82	4,354,872.82	4,541,900.16	4,541,900.16	0.96	187,027.34	187,027.34
002824100	ABBOTT LABORATORIES	34,919.000	79.94	79.94	1,162,260.90	1,162,260.90	2,791,424.86	2,791,424.86	0.59	1,629,163.96	1,629,163.96
00287Y109	ABBV E INC	29,327.000	80.59	80.59	1,173,975.48	1,173,975.48	2,363,462.93	2,363,462.93	0.50	1,189,487.45	1,189,487.45
003654100	ABIOMED INC	896.000	285.59	285.59	377,643.93	377,643.93	255,888.64	255,888.64	0.05	-121,755.29	-121,755.29
00507V109	ACTIVISION BLIZZARD NC	15,186.000	45.53	45.53	610,274.36	610,274.36	691,418.58	691,418.58	0.15	81,144.22	81,144.22
00724F101	ADOBE INC	9,697.000	266.49	266.49	631,778.21	631,778.21	2,584,153.53	2,584,153.53	0.55	1,952,375.32	1,952,375.32
00751Y106	ADVANCE AUTO PARTS INC	1,425.000	170.53	170.53	237,431.89	237,431.89	243,005.25	243,005.25	0.05	5,573.36	5,573.36
007903107	ADVANCED MICRO DEVICES INC	17,516.000	25.52	25.52	264,367.65	264,367.65	447,008.32	447,008.32	0.09	182,640.67	182,640.67
008252108	AFFILIATED MANAGERS GROUP NC	1,035.000	107.11	107.11	191,327.75	191,327.75	110,858.85	110,858.85	0.02	-80,468.90	-80,468.90
00846U101	AG LENT TECHNOLOG ES INC	6,315.000	80.38	80.38	179,971.36	179,971.36	507,599.70	507,599.70	0.11	327,628.34	327,628.34
009158106	AIR PRODUCTS & CHEMICALS NC	4,367.000	190.96	190.96	394,882.40	394,882.40	833,922.32	833,922.32	0.18	439,039.92	439,039.92
00971T101	AKAMAI TECHNOLOG ES INC	3,245.000	71.71	71.71	130,880.32	130,880.32	232,698.95	232,698.95	0.05	101,818.63	101,818.63
011659109	ALASKA A R GROUP INC	2,448.000	56.12	56.12	149,576.75	149,576.75	137,381.76	137,381.76	0.03	-12,194.99	-12,194.99
012653101	ALBEMARLE CORP	2,103.000	81.98	81.98	174,681.94	174,681.94	172,403.94	172,403.94	0.04	-2,278.00	-2,278.00
015271109	ALEXANDRIA REAL ESTATE EQUIT E	2,241.000	142.56	142.56	256,905.83	256,905.83	319,476.96	319,476.96	0.07	62,571.13	62,571.13
015351109	ALEXION PHARMACEUTICALS INC	4,443.000	135.18	135.18	536,553.82	536,553.82	600,604.74	600,604.74	0.13	64,050.92	64,050.92
016255101	ALIGN TECHNOLOGY NC	1,447.000	284.33	284.33	511,924.91	511,924.91	411,425.51	411,425.51	0.09	-100,499.40	-100,499.40
018581108	ALLIANCE DATA SYSTEMS CORP	906.000	174.98	174.98	230,173.78	230,173.78	158,531.88	158,531.88	0.03	-71,641.90	-71,641.90
018802108	ALLIANT ENERGY CORP	4,694.000	47.13	47.13	181,931.83	181,931.83	221,228.22	221,228.22	0.05	39,296.39	39,296.39
020002101	ALLSTATE CORP/THE	6,600.000	94.18	94.18	326,796.39	326,796.39	621,588.00	621,588.00	0.13	294,791.61	294,791.61
02079K107	ALPHABET NC-CL C	6,111.000	1,173.31	1,173.31	3,107,679.59	3,107,679.59	7,170,097.41	7,170,097.41	1.52	4,062,417.82	4,062,417.82
02079K305	ALPHABET NC-CL A	5,952.000	1,176.89	1,176.89	2,845,811.09	2,845,811.09	7,004,849.28	7,004,849.28	1.49	4,159,038.19	4,159,038.19
02209S103	ALTRIA GROUP INC	37,267.000	57.43	57.43	1,379,917.67	1,379,917.67	2,140,243.81	2,140,243.81	0.45	760,326.14	760,326.14
023135106	AMAZON NC	8,203.000	1,780.75	1,780.75	3,895,755.64	3,895,755.64	14,607,492.25	14,607,492.25	3.10	10,711,736.61	10,711,736.61
023608102	AMEREN CORP	4,864.000	73.55	73.55	179,699.95	179,699.95	357,747.20	357,747.20	0.08	178,047.25	178,047.25
02376R102	AMERICAN AIRLINES GROUP INC	7,946.000	31.76	31.76	402,568.10	402,568.10	252,364.96	252,364.96	0.05	-150,203.14	-150,203.14
025537101	AMERICAN ELECTRIC POWER CO INC	9,807.000	83.75	83.75	443,471.61	443,471.61	821,336.25	821,336.25	0.17	377,864.64	377,864.64



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025816109	AMERICAN EXPRESS CO	13,750.000	109.30	109.30	672,117.62	672,117.62	1,502,875.00	1,502,875.00	0.32	830,757.38	830,757.38
026874784	AMERICAN INTERNATIONAL GROUP I	17,287.000	43.06	43.06	2,896,721.35	2,896,721.35	744,378.22	744,378.22	0.16	-2,152,343.13	-2,152,343.13
03027X100	AMERICAN TOWER CORP	8,771.000	197.06	197.06	729,402.68	729,402.68	1,728,413.26	1,728,413.26	0.37	999,010.58	999,010.58
030420103	AMERICAN WATER WORKS CO INC	3,594.000	104.26	104.26	253,162.65	253,162.65	374,710.44	374,710.44	0.08	121,547.79	121,547.79
03073E105	AMERISOURCEBERGEN CORP	3,106.000	79.52	79.52	168,213.91	168,213.91	246,989.12	246,989.12	0.05	78,775.21	78,775.21
03076C106	AMERIPRISE FINANCIAL INC	2,694.000	128.10	128.10	183,746.43	183,746.43	345,101.40	345,101.40	0.07	161,354.97	161,354.97
031100100	AMETEK INC	4,516.000	82.97	82.97	222,080.44	222,080.44	374,692.52	374,692.52	0.08	152,612.08	152,612.08
031162100	AMGEN INC	12,372.000	189.98	189.98	1,162,661.96	1,162,661.96	2,350,432.56	2,350,432.56	0.50	1,187,770.60	1,187,770.60
032095101	AMPHENOL CORP	5,927.000	94.44	94.44	223,656.65	223,656.65	559,745.88	559,745.88	0.12	336,089.23	336,089.23
032511107	ANADARKO PETROLEUM CORP	9,932.000	45.48	45.48	481,989.32	481,989.32	451,707.36	451,707.36	0.10	-30,281.96	-30,281.96
032654105	ANALOG DEVICES INC	7,323.000	105.27	105.27	398,152.01	398,152.01	770,892.21	770,892.21	0.16	372,740.20	372,740.20
03662Q105	ANSYS NC	1,666.000	182.71	182.71	207,317.63	207,317.63	304,394.86	304,394.86	0.06	97,077.23	97,077.23
036752103	ANTHEM NC	5,110.000	286.98	286.98	466,977.36	466,977.36	1,466,467.80	1,466,467.80	0.31	999,490.44	999,490.44
037411105	APACHE CORP	7,464.000	34.66	34.66	341,642.50	341,642.50	258,702.24	258,702.24	0.05	-82,940.26	-82,940.26
03748R754	APARTMENT INVESTMENT & MANAGEM	3,094.872	50.29	50.29	103,650.64	103,650.64	155,641.11	155,641.11	0.03	51,990.47	51,990.47
037833100	APPLE NC	89,061.000	189.95	189.95	5,132,629.77	5,132,629.77	16,917,136.95	16,917,136.95	3.59	11,784,507.18	11,784,507.18
038222105	APPLIED MATERIALS INC	18,876.000	39.66	39.66	350,791.90	350,791.90	748,622.16	748,622.16	0.16	397,830.26	397,830.26
039483102	ARCHER-DAN ELS-M DLAND CO	11,136.000	43.13	43.13	355,782.07	355,782.07	480,295.68	480,295.68	0.10	124,513.61	124,513.61
03965L100	ARCONIC INC	8,581.000	19.11	19.11	221,773.57	221,773.57	163,982.91	163,982.91	0.03	-57,790.66	-57,790.66
040413106	ARISTA NETWORKS INC	1,039.000	314.46	314.46	277,572.28	277,572.28	326,723.94	326,723.94	0.07	49,151.66	49,151.66
04621X108	ASSURANT INC	1,030.000	94.91	94.91	55,144.48	55,144.48	97,757.30	97,757.30	0.02	42,612.82	42,612.82
049560105	ATMOS ENERGY CORP	2,324.000	102.93	102.93	235,926.67	235,926.67	239,209.32	239,209.32	0.05	3,282.65	3,282.65
052769106	AUTODESK INC	4,354.000	155.82	155.82	241,390.64	241,390.64	678,440.28	678,440.28	0.14	437,049.64	437,049.64
053015103	AUTOMATIC DATA PROCESSING NC	8,661.000	159.74	159.74	470,139.90	470,139.90	1,383,508.14	1,383,508.14	0.29	913,368.24	913,368.24
053332102	AUTOZONE NC	496.000	1,024.12	1,024.12	203,464.81	203,464.81	507,963.52	507,963.52	0.11	304,498.71	304,498.71
053484101	AVALONBAY COMMUNITIES NC	2,754.000	200.73	200.73	425,314.24	425,314.24	552,810.42	552,810.42	0.12	127,496.18	127,496.18
053611109	AVERY DENNISON CORP	1,670.000	113.00	113.00	88,926.94	88,926.94	188,710.00	188,710.00	0.04	99,783.06	99,783.06
054937107	BB&T CORP	15,183.000	46.53	46.53	456,852.72	456,852.72	706,464.99	706,464.99	0.15	249,612.27	249,612.27
05722G100	BAKER HUGHES A GE CO	10,207.000	27.72	27.72	421,224.61	421,224.61	282,938.04	282,938.04	0.06	-138,286.57	-138,286.57
058498106	BALL CORP	6,647.000	57.86	57.86	165,481.60	165,481.60	384,595.42	384,595.42	0.08	219,113.82	219,113.82
060505104	BANK OF AMERICA CORP	178,591.000	27.59	27.59	3,357,901.04	3,357,901.04	4,927,325.69	4,927,325.69	1.05	1,569,424.65	1,569,424.65
064058100	BANK OF NEW YORK MELLON CORP/T	17,465.000	50.43	50.43	587,060.82	587,060.82	880,759.95	880,759.95	0.19	293,699.13	293,699.13
071813109	BAXTER INTERNATIONAL NC	9,477.000	81.31	81.31	343,254.34	343,254.34	770,574.87	770,574.87	0.16	427,320.53	427,320.53
075887109	BECTON DICKINSON AND CO	5,349.000	249.73	249.73	737,113.88	737,113.88	1,335,805.77	1,335,805.77	0.28	598,691.89	598,691.89
084670702	BERKSHIRE HATHAWAY INC	38,661.000	200.89	200.89	4,542,629.33	4,542,629.33	7,766,608.29	7,766,608.29	1.65	3,223,978.96	3,223,978.96
086516101	BEST BUY CO NC	4,655.000	71.06	71.06	154,150.56	154,150.56	330,784.30	330,784.30	0.07	176,633.74	176,633.74
09062X103	BIOGEN NC	3,911.000	236.38	236.38	632,100.70	632,100.70	924,482.18	924,482.18	0.20	292,381.48	292,381.48
09247X101	BLACKROCK INC	2,419.000	427.37	427.37	653,600.72	653,600.72	1,033,808.03	1,033,808.03	0.22	380,207.31	380,207.31
093671105	H&R BLOCK INC	4,086.000	23.94	23.94	91,084.01	91,084.01	97,818.84	97,818.84	0.02	6,734.83	6,734.83
097023105	BOEING CO/THE	10,447.000	381.42	381.42	953,922.98	953,922.98	3,984,694.74	3,984,694.74	0.85	3,030,771.76	3,030,771.76
09857L108	BOOKING HOLDINGS INC	895.000	1,744.91	1,744.91	604,350.39	604,350.39	1,561,694.45	1,561,694.45	0.33	957,344.06	957,344.06
099724106	BORGWARNER NC	4,129.000	38.41	38.41	146,639.75	146,639.75	158,594.89	158,594.89	0.03	11,955.14	11,955.14
101121101	BOSTON PROPERTIES INC	3,072.000	133.88	133.88	356,717.77	356,717.77	411,279.36	411,279.36	0.09	54,561.59	54,561.59
101137107	BOSTON SCIENTIFIC CORP	27,555.000	38.38	38.38	427,068.39	427,068.39	1,057,560.90	1,057,560.90	0.22	630,492.51	630,492.51



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10922N103	BRIGHTHOUSE FINANCIAL INC	2,320.000	36.29	36.29	99,996.46	99,996.46	84,192.80	84,192.80	0.02	-15,803.66	-15,803.66
110122108	BRISTOL-MYERS SQUIBB CO	32,461.000	47.71	47.71	1,407,130.60	1,407,130.60	1,548,714.31	1,548,714.31	0.33	141,583.71	141,583.71
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	2,300.000	103.69	103.69	261,953.18	261,953.18	238,487.00	238,487.00	0.05	-23,466.18	-23,466.18
11135F101	BROADCOM NC	7,875.000	300.71	300.71	981,886.98	981,886.98	2,368,091.25	2,368,091.25	0.50	1,386,204.27	1,386,204.27
115637209	BROWN-FORMAN CORP	3,306.000	52.78	52.78	91,876.41	91,876.41	174,490.68	174,490.68	0.04	82,614.27	82,614.27
124857202	CBS CORP	6,912.000	47.53	47.53	252,940.21	252,940.21	328,527.36	328,527.36	0.07	75,587.15	75,587.15
12503M108	CBOE GLOBAL MARKETS INC	2,231.000	95.44	95.44	202,121.45	202,121.45	212,926.64	212,926.64	0.05	10,805.19	10,805.19
12504L109	CBRE GROUP NC	6,210.000	49.45	49.45	194,877.30	194,877.30	307,084.50	307,084.50	0.07	112,207.20	112,207.20
125269100	CF INDUSTRIES HOLD NGS INC	4,431.000	40.88	40.88	151,980.48	151,980.48	181,139.28	181,139.28	0.04	29,158.80	29,158.80
12541W209	CH ROBINSON WORLDWIDE INC	2,721.000	86.99	86.99	161,141.80	161,141.80	236,699.79	236,699.79	0.05	75,557.99	75,557.99
125523100	CIGNA CORP	7,556.000	160.82	160.82	845,101.75	845,101.75	1,215,155.92	1,215,155.92	0.26	370,054.17	370,054.17
12572Q105	CME GROUP INC	7,113.000	164.58	164.58	730,014.20	730,014.20	1,170,657.54	1,170,657.54	0.25	440,643.34	440,643.34
125896100	CMS ENERGY CORP	5,635.000	55.54	55.54	177,111.70	177,111.70	312,967.90	312,967.90	0.07	135,856.20	135,856.20
126408103	CSX CORP	15,405.000	74.82	74.82	312,259.31	312,259.31	1,152,602.10	1,152,602.10	0.24	840,342.79	840,342.79
126650100	CVS HEALTH CORP	25,787.944	53.93	53.93	1,500,622.46	1,500,622.46	1,390,743.82	1,390,743.82	0.30	-109,878.64	-109,878.64
127097103	CABOT O L & GAS CORP	8,417.000	26.10	26.10	158,080.80	158,080.80	219,683.70	219,683.70	0.05	61,602.90	61,602.90
127387108	CADENCE DESIGN SYSTEMS INC	5,575.000	63.51	63.51	243,751.04	243,751.04	354,068.25	354,068.25	0.08	110,317.21	110,317.21
134429109	CAMPBELL SOUP CO	3,830.000	38.13	38.13	167,786.77	167,786.77	146,037.90	146,037.90	0.03	-21,748.87	-21,748.87
14040H105	CAPITAL ONE F NANCIAL CORP	9,302.000	81.69	81.69	554,964.08	554,964.08	759,880.38	759,880.38	0.16	204,916.30	204,916.30
14149Y108	CARD NAL HEALTH INC	5,925.000	48.15	48.15	320,560.27	320,560.27	285,288.75	285,288.75	0.06	-35,271.52	-35,271.52
143130102	CARMAX INC	3,382.000	69.80	69.80	98,245.31	98,245.31	236,063.60	236,063.60	0.05	137,818.29	137,818.29
143658300	CARNIVAL CORP	7,961.000	50.72	50.72	309,811.53	309,811.53	403,781.92	403,781.92	0.09	93,970.39	93,970.39
149123101	CATERPILLAR INC	11,443.000	135.49	135.49	791,081.14	791,081.14	1,550,412.07	1,550,412.07	0.33	759,330.93	759,330.93
150870103	CELANESE CORP	2,547.000	98.61	98.61	257,851.91	257,851.91	251,159.67	251,159.67	0.05	-6,692.24	-6,692.24
151020104	CELGENE CORP	13,964.000	94.34	94.34	804,930.44	804,930.44	1,317,363.76	1,317,363.76	0.28	512,433.32	512,433.32
15135B101	CENTENE CORP	8,215.000	53.10	53.10	311,001.40	311,001.40	436,216.50	436,216.50	0.09	125,215.10	125,215.10
15189T107	CENTERPOINT ENERGY INC	9,965.000	30.70	30.70	207,927.25	207,927.25	305,925.50	305,925.50	0.06	97,998.25	97,998.25
156700106	CENTURYLINK NC	18,907.000	11.99	11.99	509,075.91	509,075.91	226,694.93	226,694.93	0.05	-282,380.98	-282,380.98
156782104	CERNER CORP	6,449.000	57.21	57.21	265,499.47	265,499.47	368,947.29	368,947.29	0.08	103,447.82	103,447.82
16119P108	CHARTER COMMUNICATIONS NC	3,450.000	346.91	346.91	929,271.56	929,271.56	1,196,839.50	1,196,839.50	0.25	267,567.94	267,567.94
166764100	CHEVRON CORP	37,777.000	123.18	123.18	2,795,137.10	2,795,137.10	4,653,370.86	4,653,370.86	0.99	1,858,233.76	1,858,233.76
169656105	CH POTLE MEXICAN GRILL INC	484.000	710.31	710.31	146,383.82	146,383.82	343,790.04	343,790.04	0.07	197,406.22	197,406.22
171340102	CHURCH & DWIGHT CO INC	4,889.000	71.23	71.23	203,337.50	203,337.50	348,243.47	348,243.47	0.07	144,905.97	144,905.97
171798101	CIMAREX ENERGY CO	2,017.000	69.90	69.90	242,289.46	242,289.46	140,988.30	140,988.30	0.03	-101,301.16	-101,301.16
172062101	CINCINNATI FINANCIAL CORP	3,013.000	85.90	85.90	134,037.73	134,037.73	258,816.70	258,816.70	0.05	124,778.97	124,778.97
17275R102	CISCO SYSTEMS NC	87,520.000	53.99	53.99	1,788,269.57	1,788,269.57	4,725,204.80	4,725,204.80	1.00	2,936,935.23	2,936,935.23
172908105	CINTAS CORP	1,684.000	202.11	202.11	110,639.49	110,639.49	340,353.24	340,353.24	0.07	229,713.75	229,713.75
172967424	CITIGROUP NC	46,753.000	62.22	62.22	3,283,469.62	3,283,469.62	2,908,971.66	2,908,971.66	0.62	-374,497.96	-374,497.96
174610105	CITIZENS FINANCIAL GROUP INC	9,153.000	32.50	32.50	200,430.68	200,430.68	297,472.50	297,472.50	0.06	97,041.82	97,041.82
177376100	CITRIX SYSTEMS INC	2,488.000	99.66	99.66	121,142.74	121,142.74	247,954.08	247,954.08	0.05	126,811.34	126,811.34
189054109	CLOROX CO/THE	2,548.000	160.46	160.46	230,227.68	230,227.68	408,852.08	408,852.08	0.09	178,624.40	178,624.40
191216100	COCA-COLA CO/THE	76,501.000	46.86	46.86	2,522,510.77	2,522,510.77	3,584,836.86	3,584,836.86	0.76	1,062,326.09	1,062,326.09
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	11,434.000	72.45	72.45	467,372.20	467,372.20	828,393.30	828,393.30	0.18	361,021.10	361,021.10
194162103	COLGATE-PALMOLIVE CO	17,132.000	68.54	68.54	906,593.05	906,593.05	1,174,227.28	1,174,227.28	0.25	267,634.23	267,634.23



Asset Detail

Acct Base Currency Code : USD

As Of Date : 3/31/2019

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
20030N101	COMCAST CORP	89,797.000	39.98	39.98	1,675,393.84	1,675,393.84	3,590,084.06	3,590,084.06	0.76	1,914,690.22	1,914,690.22
200340107	COMERICA NC	3,161.000	73.32	73.32	143,445.20	143,445.20	231,764.52	231,764.52	0.05	88,319.32	88,319.32
205887102	CONAGRA BRANDS INC	9,655.000	27.74	27.74	237,767.21	237,767.21	267,829.70	267,829.70	0.06	30,062.49	30,062.49
20605P101	CONCHO RESOURCES INC	3,988.000	110.96	110.96	442,439.24	442,439.24	442,508.48	442,508.48	0.09	69.24	69.24
20825C104	CONOCOPHILLIPS	22,554.000	66.74	66.74	953,574.71	953,574.71	1,505,253.96	1,505,253.96	0.32	551,679.25	551,679.25
209115104	CONSOLIDATED EDISON INC	6,384.000	84.81	84.81	369,627.54	369,627.54	541,427.04	541,427.04	0.11	171,799.50	171,799.50
21036P108	CONSTELLATION BRANDS NC	3,311.000	175.33	175.33	259,578.33	259,578.33	580,517.63	580,517.63	0.12	320,939.30	320,939.30
216648402	COOPER COS INC/THE	981.000	296.17	296.17	180,946.26	180,946.26	290,542.77	290,542.77	0.06	109,596.51	109,596.51
217204106	COPART INC	3,993.000	60.59	60.59	209,262.94	209,262.94	241,935.87	241,935.87	0.05	32,672.93	32,672.93
219350105	CORNING NC	15,642.000	33.10	33.10	274,925.86	274,925.86	517,750.20	517,750.20	0.11	242,824.34	242,824.34
22160K105	COSTCO WHOLESALE CORP	8,758.000	242.14	242.14	821,672.59	821,672.59	2,120,662.12	2,120,662.12	0.45	1,298,989.53	1,298,989.53
222070203	COTY INC	8,962.000	11.50	11.50	202,138.88	202,138.88	103,063.00	103,063.00	0.02	-99,075.88	-99,075.88
22822V101	CROWN CASTLE INTERNATIONAL COR	8,262.000	128.00	128.00	621,243.86	621,243.86	1,057,536.00	1,057,536.00	0.22	436,292.14	436,292.14
231021106	CUMMINS INC	2,878.000	157.87	157.87	210,958.34	210,958.34	454,349.86	454,349.86	0.10	243,391.52	243,391.52
23331A109	DR HORTON NC	6,756.000	41.38	41.38	140,671.10	140,671.10	279,563.28	279,563.28	0.06	138,892.18	138,892.18
233331107	DTE ENERGY CO	3,617.000	124.74	124.74	229,209.63	229,209.63	451,184.58	451,184.58	0.10	221,974.95	221,974.95
23355L106	DXC TECHNOLOGY CO	5,334.000	64.31	64.31	264,829.71	264,829.71	343,029.54	343,029.54	0.07	78,199.83	78,199.83
235851102	DANAHER CORP	12,492.000	132.02	132.02	594,831.31	594,831.31	1,649,193.84	1,649,193.84	0.35	1,054,362.53	1,054,362.53
237194105	DARDEN RESTAURANTS NC	2,456.000	121.47	121.47	111,809.77	111,809.77	298,330.32	298,330.32	0.06	186,520.55	186,520.55
23918K108	DAVITA INC	2,514.000	54.29	54.29	135,738.90	135,738.90	136,485.06	136,485.06	0.03	746.16	746.16
244199105	DEERE & CO	6,332.000	159.84	159.84	474,283.45	474,283.45	1,012,106.88	1,012,106.88	0.21	537,823.43	537,823.43
247361702	DELTA AIR LINES INC	12,284.000	51.65	51.65	385,464.71	385,464.71	634,468.60	634,468.60	0.13	249,003.89	249,003.89
24906P109	DENTSPLY SIRONA NC	4,425.000	49.59	49.59	222,537.10	222,537.10	219,435.75	219,435.75	0.05	-3,101.35	-3,101.35
25179M103	DEVON ENERGY CORP	8,714.000	31.56	31.56	287,949.57	287,949.57	275,013.84	275,013.84	0.06	-12,935.73	-12,935.73
25278X109	DIAMONDBACK ENERGY NC	3,072.000	101.53	101.53	273,010.50	273,010.50	311,900.16	311,900.16	0.07	38,889.66	38,889.66
253868103	DIGITAL REALTY TRUST INC	4,132.000	119.00	119.00	433,410.42	433,410.42	491,708.00	491,708.00	0.10	58,297.58	58,297.58
254687106	WALT DISNEY CO/THE	39,863.000	111.03	111.03	2,262,659.51	2,262,659.51	4,425,988.89	4,425,988.89	0.94	2,163,329.38	2,163,329.38
254709108	DISCOVER FINANCIAL SERVICES	6,529.000	71.16	71.16	203,240.94	203,240.94	464,603.64	464,603.64	0.10	261,362.70	261,362.70
25470F104	DISCOVERY NC	3,122.000	27.02	27.02	78,833.20	78,833.20	84,356.44	84,356.44	0.02	5,523.24	5,523.24
25470F302	DISCOVERY NC	7,166.000	25.42	25.42	181,324.49	181,324.49	182,159.72	182,159.72	0.04	835.23	835.23
25470M109	DISH NETWORK CORP	4,562.000	31.69	31.69	278,974.65	278,974.65	144,569.78	144,569.78	0.03	-134,404.87	-134,404.87
256677105	DOLLAR GENERAL CORP	5,227.000	119.30	119.30	326,303.17	326,303.17	623,581.10	623,581.10	0.13	297,277.93	297,277.93
256746108	DOLLAR TREE INC	4,731.000	105.04	105.04	284,895.15	284,895.15	496,944.24	496,944.24	0.11	212,049.09	212,049.09
25746U109	DOMINION ENERGY INC	15,892.249	76.66	76.66	881,387.68	881,387.68	1,218,299.81	1,218,299.81	0.26	336,912.13	336,912.13
260003108	DOVER CORP	2,882.000	93.80	93.80	112,178.60	112,178.60	270,331.60	270,331.60	0.06	158,153.00	158,153.00
26078J100	DOWDUPONT INC	44,829.000	53.31	53.31	1,786,970.54	1,786,970.54	2,389,833.99	2,389,833.99	0.51	602,863.45	602,863.45
264411505	DUKE REALTY CORP	7,142.000	30.58	30.58	210,745.25	210,745.25	218,402.36	218,402.36	0.05	7,657.11	7,657.11
26441C204	DUKE ENERGY CORP	14,454.000	90.00	90.00	937,597.19	937,597.19	1,300,860.00	1,300,860.00	0.28	363,262.81	363,262.81
26875P101	EOG RESOURCES INC	11,533.000	95.18	95.18	681,745.86	681,745.86	1,097,710.94	1,097,710.94	0.23	415,965.08	415,965.08
269246401	E*TRADE FINANCIAL CORP	4,897.000	46.43	46.43	98,629.30	98,629.30	227,367.71	227,367.71	0.05	128,738.41	128,738.41
277432100	EASTMAN CHEMICAL CO	2,779.000	75.88	75.88	133,169.66	133,169.66	210,870.52	210,870.52	0.04	77,700.86	77,700.86
278642103	EBAY INC	17,098.000	37.14	37.14	284,877.87	284,877.87	635,019.72	635,019.72	0.13	350,141.85	350,141.85
278865100	ECOLAB NC	5,036.000	176.54	176.54	400,158.95	400,158.95	889,055.44	889,055.44	0.19	488,896.49	488,896.49
281020107	EDISON INTERNATIONAL	6,478.000	61.92	61.92	320,742.83	320,742.83	401,117.76	401,117.76	0.09	80,374.93	80,374.93



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28176E108	EDWARDS LIFESCIENCES CORP	4,131.000	191.33	191.33	222,079.05	222,079.05	790,384.23	790,384.23	0.17	568,305.18	568,305.18
285512109	ELECTRONIC ARTS NC	5,957.000	101.63	101.63	235,252.37	235,252.37	605,409.91	605,409.91	0.13	370,157.54	370,157.54
291011104	EMERSON ELECTRIC CO	12,220.000	68.47	68.47	525,340.95	525,340.95	836,703.40	836,703.40	0.18	311,362.45	311,362.45
29364G103	ENTERGY CORP	3,769.000	95.63	95.63	272,652.44	272,652.44	360,429.47	360,429.47	0.08	87,777.03	87,777.03
294429105	EQU FAX NC	2,400.000	118.50	118.50	146,820.78	146,820.78	284,400.00	284,400.00	0.06	137,579.22	137,579.22
29444U700	EQU NIX INC	1,657.000	453.16	453.16	489,141.88	489,141.88	750,886.12	750,886.12	0.16	261,744.24	261,744.24
29476L107	EQUITY RESIDENTIAL	7,355.000	75.32	75.32	481,008.99	481,008.99	553,978.60	553,978.60	0.12	72,969.61	72,969.61
297178105	ESSEX PROPERTY TRUST INC	1,306.000	289.24	289.24	256,896.70	256,896.70	377,747.44	377,747.44	0.08	120,850.74	120,850.74
30034W106	EVERGY INC	5,063.000	58.05	58.05	266,453.52	266,453.52	293,907.15	293,907.15	0.06	27,453.63	27,453.63
30040W108	EVERSOURCE ENERGY	6,302.000	70.95	70.95	251,598.01	251,598.01	447,126.90	447,126.90	0.09	195,528.89	195,528.89
30161N101	EXELON CORP	19,280.000	50.13	50.13	697,099.65	697,099.65	966,506.40	966,506.40	0.21	269,406.75	269,406.75
30212P303	EXPEDIA GROUP INC	2,325.000	119.00	119.00	178,452.72	178,452.72	276,675.00	276,675.00	0.06	98,222.28	98,222.28
302130109	EXPEDITORS INTERNATIONAL OF WA	3,413.000	75.90	75.90	114,913.73	114,913.73	259,046.70	259,046.70	0.06	144,132.97	144,132.97
30225T102	EXTRA SPACE STORAGE INC	2,531.000	101.91	101.91	216,091.93	216,091.93	257,934.21	257,934.21	0.05	41,842.28	41,842.28
30231G102	EXXON MOBIL CORP	84,239.000	80.80	80.80	5,342,394.57	5,342,394.57	6,806,511.20	6,806,511.20	1.45	1,464,116.63	1,464,116.63
302445101	FLIR SYSTEMS NC	2,693.000	47.58	47.58	85,666.28	85,666.28	128,132.94	128,132.94	0.03	42,466.66	42,466.66
302491303	FMC CORP	2,677.000	76.82	76.82	95,364.84	95,364.84	205,647.14	205,647.14	0.04	110,282.30	110,282.30
30303M102	FACEBOOK NC	47,429.000	166.69	166.69	3,941,239.07	3,941,239.07	7,905,940.01	7,905,940.01	1.68	3,964,700.94	3,964,700.94
311900104	FASTENAL CO	5,689.000	64.31	64.31	187,307.30	187,307.30	365,859.59	365,859.59	0.08	178,552.29	178,552.29
313747206	FEDERAL REALTY INVESTMENT TRUS	1,479.000	137.85	137.85	218,122.28	218,122.28	203,880.15	203,880.15	0.04	-14,242.13	-14,242.13
31428X106	FEDEX CORP	4,775.000	181.41	181.41	472,855.73	472,855.73	866,232.75	866,232.75	0.18	393,377.02	393,377.02
315616102	F5 NETWORKS NC	1,182.000	156.93	156.93	130,433.94	130,433.94	185,491.26	185,491.26	0.04	55,057.32	55,057.32
31620M106	F DELITY NATIONAL INFORMATION	6,420.000	113.10	113.10	318,201.13	318,201.13	726,102.00	726,102.00	0.15	407,900.87	407,900.87
316773100	F FTH THIRD BANCORP	12,869.000	25.22	25.22	197,810.46	197,810.46	324,556.18	324,556.18	0.07	126,745.72	126,745.72
33616C100	F RST REPUBLIC BANK/CA	3,276.000	100.46	100.46	339,287.13	339,287.13	329,106.96	329,106.96	0.07	-10,180.17	-10,180.17
337738108	FISERV INC	7,785.000	88.28	88.28	189,086.83	189,086.83	687,259.80	687,259.80	0.15	498,172.97	498,172.97
337932107	F RSTENERGY CORP	10,013.000	41.61	41.61	353,982.46	353,982.46	416,640.93	416,640.93	0.09	62,658.47	62,658.47
339041105	FLEETCOR TECHNOLOGIES INC	1,707.000	246.59	246.59	371,192.45	371,192.45	420,929.13	420,929.13	0.09	49,736.68	49,736.68
343412102	FLUOR CORP	2,775.000	36.80	36.80	154,333.64	154,333.64	102,120.00	102,120.00	0.02	-52,213.64	-52,213.64
34354P105	FLOWSERVE CORP	2,604.000	45.14	45.14	100,589.02	100,589.02	117,544.56	117,544.56	0.02	16,955.54	16,955.54
344849104	FOOT LOCKER INC	2,244.000	60.60	60.60	137,711.79	137,711.79	135,986.40	135,986.40	0.03	-1,725.39	-1,725.39
345370860	FORD MOTOR CO	77,692.000	8.78	8.78	763,749.06	763,749.06	682,135.76	682,135.76	0.14	-81,613.30	-81,613.30
34959E109	FORTINET INC	2,884.000	83.97	83.97	213,083.75	213,083.75	242,169.48	242,169.48	0.05	29,085.73	29,085.73
34959J108	FORTIVE CORP	5,855.000	83.89	83.89	182,709.73	182,709.73	491,175.95	491,175.95	0.10	308,466.22	308,466.22
34964C106	FORTUNE BRANDS HOME & SECURITY	2,794.000	47.61	47.61	174,638.05	174,638.05	133,022.34	133,022.34	0.03	-41,615.71	-41,615.71
35137L105	FOX CORP	7,013.000	36.71	36.71	291,390.15	291,390.15	257,447.23	257,447.23	0.05	-33,942.92	-33,942.92
35137L204	FOX CORP	3,227.000	35.88	35.88	133,597.80	133,597.80	115,784.76	115,784.76	0.02	-17,813.04	-17,813.04
354613101	FRANKLIN RESOURCES INC	5,875.000	33.14	33.14	202,325.31	202,325.31	194,697.50	194,697.50	0.04	-7,627.81	-7,627.81
35671D857	FREEPORJ-MCMORAN INC	28,809.000	12.89	12.89	539,277.66	539,277.66	371,348.01	371,348.01	0.08	-167,929.65	-167,929.65
363576109	ARTHUR J GALLAGHER & CO	3,659.000	78.10	78.10	180,087.57	180,087.57	285,767.90	285,767.90	0.06	105,680.33	105,680.33
364760108	GAP INC/THE	4,247.000	26.18	26.18	98,916.05	98,916.05	111,186.46	111,186.46	0.02	12,270.41	12,270.41
366651107	GARTNER NC	1,784.000	151.68	151.68	197,908.05	197,908.05	270,597.12	270,597.12	0.06	72,689.07	72,689.07
369550108	GENERAL DYNAMICS CORP	5,387.000	169.28	169.28	511,750.69	511,750.69	911,911.36	911,911.36	0.19	400,160.67	400,160.67
369604103	GENERAL ELECTRIC CO	173,073.000	9.99	9.99	4,483,720.99	4,483,720.99	1,728,999.27	1,728,999.27	0.37	-2,754,721.72	-2,754,721.72



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370334104	GENERAL MILLS INC	11,864.000	51.75	51.75	534,399.22	534,399.22	613,962.00	613,962.00	0.13	79,562.78	79,562.78
37045V100	GENERAL MOTORS CO	26,061.000	37.10	37.10	895,786.26	895,786.26	966,863.10	966,863.10	0.21	71,076.84	71,076.84
372460105	GENUINE PARTS CO	2,902.000	112.03	112.03	169,055.65	169,055.65	325,111.06	325,111.06	0.07	156,055.41	156,055.41
375558103	G LEAD SC ENCES NC	25,359.000	65.01	65.01	1,025,207.54	1,025,207.54	1,648,588.59	1,648,588.59	0.35	623,381.05	623,381.05
37940X102	GLOBAL PAYMENTS INC	3,133.000	136.52	136.52	238,724.18	238,724.18	427,717.16	427,717.16	0.09	188,992.98	188,992.98
38141G104	GOLDMAN SACHS GROUP INC/THE	6,809.000	191.99	191.99	891,669.46	891,669.46	1,307,259.91	1,307,259.91	0.28	415,590.45	415,590.45
384802104	WW GRA NGER INC	897.000	300.93	300.93	136,222.52	136,222.52	269,934.21	269,934.21	0.06	133,711.69	133,711.69
40412C101	HCA HEALTHCARE INC	5,310.000	130.38	130.38	400,717.93	400,717.93	692,317.80	692,317.80	0.15	291,599.87	291,599.87
40414L109	HCP INC	9,499.000	31.30	31.30	333,337.53	333,337.53	297,318.70	297,318.70	0.06	-36,018.83	-36,018.83
40434L105	HP INC	30,489.000	19.43	19.43	331,642.21	331,642.21	592,401.27	592,401.27	0.13	260,759.06	260,759.06
406216101	HALL BURTON CO	17,348.000	29.30	29.30	485,844.37	485,844.37	508,296.40	508,296.40	0.11	22,452.03	22,452.03
410345102	HANESBRANDS INC	7,186.000	17.88	17.88	225,361.03	225,361.03	128,485.68	128,485.68	0.03	-96,875.35	-96,875.35
412822108	HARLEY-DAVIDSON NC	3,172.000	35.66	35.66	148,562.90	148,562.90	113,113.52	113,113.52	0.02	-35,449.38	-35,449.38
413875105	HARRIS CORP	2,345.000	159.71	159.71	157,861.90	157,861.90	374,519.95	374,519.95	0.08	216,658.05	216,658.05
416515104	HARTFORD FINANCIAL SERVICES GR	7,147.000	49.72	49.72	257,118.45	257,118.45	355,348.84	355,348.84	0.08	98,230.39	98,230.39
418056107	HASBRO NC	2,302.000	85.02	85.02	130,886.06	130,886.06	195,716.04	195,716.04	0.04	64,829.98	64,829.98
423452101	HELMERICH & PAYNE INC	2,175.000	55.56	55.56	100,373.67	100,373.67	120,843.00	120,843.00	0.03	20,469.33	20,469.33
426281101	JACK HENRY & ASSOCIATES NC	1,534.000	138.74	138.74	210,469.18	210,469.18	212,827.16	212,827.16	0.05	2,357.98	2,357.98
427866108	HERSHEY CO/THE	2,764.000	114.83	114.83	196,253.53	196,253.53	317,390.12	317,390.12	0.07	121,136.59	121,136.59
42809H107	HESS CORP	5,061.000	60.23	60.23	235,203.96	235,203.96	304,824.03	304,824.03	0.06	69,620.07	69,620.07
42824C109	HEWLETT PACKARD ENTERPRISE CO	27,377.000	15.43	15.43	197,254.19	197,254.19	422,427.11	422,427.11	0.09	225,172.92	225,172.92
43300A203	HILTON WORLDWIDE HOLDINGS NC	5,822.000	83.11	83.11	413,771.09	413,771.09	483,866.42	483,866.42	0.10	70,095.33	70,095.33
436106108	HOLLYFRONTIER CORP	3,124.000	49.27	49.27	224,553.03	224,553.03	153,919.48	153,919.48	0.03	-70,633.55	-70,633.55
436440101	HOLOGIC INC	5,324.000	48.40	48.40	201,652.93	201,652.93	257,681.60	257,681.60	0.05	56,028.67	56,028.67
437076102	HOME DEPOT NC/THE	22,457.000	191.89	191.89	1,575,495.62	1,575,495.62	4,309,273.73	4,309,273.73	0.92	2,733,778.11	2,733,778.11
438516106	HONEYWELL INTERNATIONAL INC	14,496.000	158.92	158.92	897,943.56	897,943.56	2,303,704.32	2,303,704.32	0.49	1,405,760.76	1,405,760.76
440452100	HORMEL FOODS CORP	5,421.000	44.76	44.76	150,797.72	150,797.72	242,643.96	242,643.96	0.05	91,846.24	91,846.24
44107P104	HOST HOTELS & RESORTS NC	14,722.000	18.90	18.90	234,835.65	234,835.65	278,245.80	278,245.80	0.06	43,410.15	43,410.15
444859102	HUMANA INC	2,695.000	266.00	266.00	327,802.02	327,802.02	716,870.00	716,870.00	0.15	389,067.98	389,067.98
445658107	JB HUNT TRANSPORT SERVICES INC	1,730.000	101.29	101.29	141,635.22	141,635.22	175,231.70	175,231.70	0.04	33,596.48	33,596.48
446150104	HUNTINGTON BANCSHARES INC/OH	20,813.000	12.68	12.68	179,782.82	179,782.82	263,908.84	263,908.84	0.06	84,126.02	84,126.02
446413106	HUNTINGTON INGALLS INDUSTRIES	826.000	207.20	207.20	215,430.15	215,430.15	171,147.20	171,147.20	0.04	-44,282.95	-44,282.95
44980X109	IPG PHOTONICS CORP	705.000	151.78	151.78	171,974.76	171,974.76	107,004.90	107,004.90	0.02	-64,969.86	-64,969.86
45168D104	IDEXX LABORATORIES INC	1,710.000	223.60	223.60	263,486.43	263,486.43	382,356.00	382,356.00	0.08	118,869.57	118,869.57
452308109	ILLINOIS TOOL WORKS INC	6,002.000	143.53	143.53	374,100.51	374,100.51	861,467.06	861,467.06	0.18	487,366.55	487,366.55
452327109	ILLUMINA INC	2,923.000	310.69	310.69	542,296.49	542,296.49	908,146.87	908,146.87	0.19	365,850.38	365,850.38
45337C102	INCYTE CORP	3,532.000	86.01	86.01	497,294.74	497,294.74	303,787.32	303,787.32	0.06	-193,507.42	-193,507.42
458140100	INTEL CORP	89,409.000	53.70	53.70	2,256,849.80	2,256,849.80	4,801,263.30	4,801,263.30	1.02	2,544,413.50	2,544,413.50
45866F104	INTERCONT NENTAL EXCHANGE NC	11,303.000	76.14	76.14	448,499.16	448,499.16	860,610.42	860,610.42	0.18	412,111.26	412,111.26
459200101	INTERNATIONAL BUSNESS MACHINES	17,692.000	141.10	141.10	2,178,452.95	2,178,452.95	2,496,341.20	2,496,341.20	0.53	317,888.25	317,888.25
459506101	INTERNATIONAL FLAVORS & FRAGRANCE	2,014.000	128.79	128.79	195,013.34	195,013.34	259,383.06	259,383.06	0.06	64,369.72	64,369.72
460146103	INTERNATIONAL PAPER CO	7,957.000	46.27	46.27	310,960.47	310,960.47	368,170.39	368,170.39	0.08	57,209.92	57,209.92
460690100	INTERPUBLIC GROUP OF COS INC/T	7,653.000	21.01	21.01	160,703.52	160,703.52	160,789.53	160,789.53	0.03	86.01	86.01
461202103	INTUIT NC	5,151.000	261.41	261.41	431,186.98	431,186.98	1,346,522.91	1,346,522.91	0.29	915,335.93	915,335.93



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46120E602	INTUITIVE SURGICAL NC	2,276.000	570.58	570.58	421,770.67	421,770.67	1,298,640.08	1,298,640.08	0.28	876,869.41	876,869.41
46266C105	IQVIA HOLDINGS INC	3,146.000	143.85	143.85	315,825.63	315,825.63	452,552.10	452,552.10	0.10	136,726.47	136,726.47
46284V101	IRON MOUNTAIN INC	5,693.000	35.46	35.46	181,942.73	181,942.73	201,873.78	201,873.78	0.04	19,931.05	19,931.05
46625H100	JPMORGAN CHASE & CO	65,098.000	101.23	101.23	3,106,281.97	3,106,281.97	6,589,870.54	6,589,870.54	1.40	3,483,588.57	3,483,588.57
469814107	JACOBS ENGINEER NG GROUP INC	2,330.000	75.19	75.19	101,910.87	101,910.87	175,192.70	175,192.70	0.04	73,281.83	73,281.83
47233W109	JEFFERIES FINANCIAL GROUP INC	5,229.000	18.79	18.79	122,749.69	122,749.69	98,252.91	98,252.91	0.02	-24,496.78	-24,496.78
478160104	JOHNSON & JOHNSON	52,948.000	139.79	139.79	3,915,456.50	3,915,456.50	7,401,600.92	7,401,600.92	1.57	3,486,144.42	3,486,144.42
48203R104	JUNIPER NETWORKS INC	6,917.000	26.47	26.47	189,540.64	189,540.64	183,092.99	183,092.99	0.04	-6,447.65	-6,447.65
482480100	KLA-TENCOR CORP	3,285.000	119.41	119.41	206,280.17	206,280.17	392,261.85	392,261.85	0.08	185,981.68	185,981.68
485170302	KANSAS CITY SOUTHERN	2,007.000	115.98	115.98	201,845.96	201,845.96	232,771.86	232,771.86	0.05	30,925.90	30,925.90
487836108	KELLOGG CO	4,991.000	57.38	57.38	321,111.06	321,111.06	286,383.58	286,383.58	0.06	-34,727.48	-34,727.48
493267108	KEYCORP	20,057.000	15.75	15.75	265,647.09	265,647.09	315,897.75	315,897.75	0.07	50,250.66	50,250.66
49338L103	KEYSIGHT TECHNOLOGIES NC	3,733.000	87.20	87.20	216,506.22	216,506.22	325,517.60	325,517.60	0.07	109,011.38	109,011.38
494368103	KIMBERLY-CLARK CORP	6,848.000	123.90	123.90	521,872.90	521,872.90	848,467.20	848,467.20	0.18	326,594.30	326,594.30
49446R109	KIMCO REALTY CORP	8,378.000	18.50	18.50	173,484.97	173,484.97	154,993.00	154,993.00	0.03	-18,491.97	-18,491.97
49456B101	KINDER MORGAN NC/DE	38,705.000	20.01	20.01	1,130,282.94	1,130,282.94	774,487.05	774,487.05	0.16	-355,795.89	-355,795.89
500255104	KOHL'S CORP	3,283.000	68.77	68.77	169,346.28	169,346.28	225,771.91	225,771.91	0.05	56,425.63	56,425.63
500754106	KRAFT HEINZ CO/THE	12,365.000	32.65	32.65	782,731.31	782,731.31	403,717.25	403,717.25	0.09	-379,014.06	-379,014.06
501044101	KROGER CO/THE	15,861.000	24.60	24.60	344,045.00	344,045.00	390,180.60	390,180.60	0.08	46,135.60	46,135.60
501797104	L BRANDS INC	4,540.000	27.58	27.58	231,627.35	231,627.35	125,213.20	125,213.20	0.03	-106,414.15	-106,414.15
501889208	LKQ CORP	6,258.000	28.38	28.38	203,097.35	203,097.35	177,602.04	177,602.04	0.04	-25,495.31	-25,495.31
502413107	L3 TECHNOLOGIES INC	1,577.000	206.37	206.37	147,122.73	147,122.73	325,445.49	325,445.49	0.07	178,322.76	178,322.76
50540R409	LABORATORY CORP OF AMERICA HOL	1,960.000	152.98	152.98	212,821.55	212,821.55	299,840.80	299,840.80	0.06	87,019.25	87,019.25
512807108	LAM RESEARCH CORP	3,034.000	179.01	179.01	179,781.77	179,781.77	543,116.34	543,116.34	0.12	363,334.57	363,334.57
513272104	LAMB WESTON HOLDINGS INC	2,913.000	74.94	74.94	214,353.21	214,353.21	218,300.22	218,300.22	0.05	3,947.01	3,947.01
518439104	ESTEE LAUDER COS NC/THE	4,339.000	165.55	165.55	300,930.53	300,930.53	718,321.45	718,321.45	0.15	417,390.92	417,390.92
524660107	LEGGETT & PLATT INC	2,606.000	42.22	42.22	76,874.29	76,874.29	110,025.32	110,025.32	0.02	33,151.03	33,151.03
526057104	LENNAR CORP	5,685.000	49.09	49.09	212,161.22	212,161.22	279,076.65	279,076.65	0.06	66,915.43	66,915.43
532457108	ELI L LLY & CO	18,322.000	129.76	129.76	1,177,020.26	1,177,020.26	2,377,462.72	2,377,462.72	0.50	1,200,442.46	1,200,442.46
534187109	LINCOLN NATIONAL CORP	4,062.000	58.70	58.70	138,375.35	138,375.35	238,439.40	238,439.40	0.05	100,064.05	100,064.05
539830109	LOCKHEED MARTIN CORP	4,888.000	300.16	300.16	675,809.67	675,809.67	1,467,182.08	1,467,182.08	0.31	791,372.41	791,372.41
540424108	LOEWS CORP	5,446.000	47.93	47.93	218,020.61	218,020.61	261,026.78	261,026.78	0.06	43,006.17	43,006.17
548661107	LOWE'S COS NC	15,925.000	109.47	109.47	665,680.77	665,680.77	1,743,309.75	1,743,309.75	0.37	1,077,628.98	1,077,628.98
55261F104	M&T BANK CORP	2,754.000	157.02	157.02	284,880.37	284,880.37	432,433.08	432,433.08	0.09	147,552.71	147,552.71
552953101	MGM RESORTS NTERNATIONAL	10,141.000	25.66	25.66	324,126.68	324,126.68	260,218.06	260,218.06	0.06	-63,908.62	-63,908.62
55354G100	MSCI INC	1,676.000	198.84	198.84	267,190.42	267,190.42	333,255.84	333,255.84	0.07	66,065.42	66,065.42
554382101	MACERICH CO/THE	2,105.000	43.35	43.35	150,124.95	150,124.95	91,251.75	91,251.75	0.02	-58,873.20	-58,873.20
55616P104	MACY'S INC	6,114.000	24.03	24.03	205,427.48	205,427.48	146,919.42	146,919.42	0.03	-58,508.06	-58,508.06
565849106	MARATHON OIL CORP	16,273.000	16.71	16.71	229,278.68	229,278.68	271,921.83	271,921.83	0.06	42,643.15	42,643.15
56585A102	MARATHON PETROLEUM CORP	13,393.112	59.85	59.85	389,086.43	389,086.43	801,577.75	801,577.75	0.17	412,491.32	412,491.32
571748102	MARSH & MCLENNAN COS INC	10,042.000	93.90	93.90	477,533.32	477,533.32	942,943.80	942,943.80	0.20	465,410.48	465,410.48
571903202	MARRIOTT NTERNATIONAL INC/MD	5,605.000	125.09	125.09	301,759.35	301,759.35	701,129.45	701,129.45	0.15	399,370.10	399,370.10
573284106	MART N MAR ETTA MATERIALS NC	1,241.000	201.18	201.18	174,655.63	174,655.63	249,664.38	249,664.38	0.05	75,008.75	75,008.75
574599106	MASCO CORP	5,855.000	39.31	39.31	111,429.23	111,429.23	230,160.05	230,160.05	0.05	118,730.82	118,730.82



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57636Q104	MASTERCARD INC	17,947.000	235.45	235.45	1,075,920.19	1,075,920.19	4,225,621.15	4,225,621.15	0.90	3,149,700.96	3,149,700.96
577081102	MATTEL INC	6,867.000	13.00	13.00	151,092.99	151,092.99	89,271.00	89,271.00	0.02	-61,821.99	-61,821.99
57772K101	MAX M INTEGRATED PRODUCTS INC	5,436.000	53.17	53.17	262,164.69	262,164.69	289,032.12	289,032.12	0.06	26,867.43	26,867.43
579780206	MCCORMICK & CO INC/MD	2,438.000	150.63	150.63	147,322.77	147,322.77	367,235.94	367,235.94	0.08	219,913.17	219,913.17
580135101	MCDONALD'S CORP	15,216.000	189.90	189.90	1,138,958.71	1,138,958.71	2,889,518.40	2,889,518.40	0.61	1,750,559.69	1,750,559.69
58155Q103	MCKESSON CORP	3,814.000	117.06	117.06	379,071.65	379,071.65	446,466.84	446,466.84	0.09	67,395.19	67,395.19
58933Y105	MERCK & CO INC	51,319.000	83.17	83.17	2,382,728.97	2,382,728.97	4,268,201.23	4,268,201.23	0.91	1,885,472.26	1,885,472.26
59156R108	METL FE NC	19,032.000	42.57	42.57	641,189.86	641,189.86	810,192.24	810,192.24	0.17	169,002.38	169,002.38
592688105	METTLER-TOLEDO INTERNATIONAL I	493.000	723.00	723.00	201,899.35	201,899.35	356,439.00	356,439.00	0.08	154,539.65	154,539.65
594918104	MICROSOFT CORP	152,538.000	117.94	117.94	6,092,566.32	6,092,566.32	17,990,331.72	17,990,331.72	3.82	11,897,765.40	11,897,765.40
595017104	MICROCHIP TECHNOLOGY INC	4,711.000	82.96	82.96	206,157.37	206,157.37	390,824.56	390,824.56	0.08	184,667.19	184,667.19
595112103	MICRON TECHNOLOGY INC	22,288.000	41.33	41.33	394,745.73	394,745.73	921,163.04	921,163.04	0.20	526,417.31	526,417.31
59522J103	MID-AMERICA APARTMENT COMMUNIT	2,264.000	109.33	109.33	219,713.40	219,713.40	247,523.12	247,523.12	0.05	27,809.72	27,809.72
608190104	MOHAWK INDUSTRIES NC	1,222.000	126.15	126.15	193,490.41	193,490.41	154,155.30	154,155.30	0.03	-39,335.11	-39,335.11
60871R209	MOLSON COORS BREWING CO	3,731.000	59.65	59.65	242,316.88	242,316.88	222,554.15	222,554.15	0.05	-19,762.73	-19,762.73
609207105	MONDELEZ INTERNATIONAL INC	28,713.000	49.92	49.92	716,036.04	716,036.04	1,433,352.96	1,433,352.96	0.30	717,316.92	717,316.92
61174X109	MONSTER BEVERAGE CORP	7,775.000	54.58	54.58	285,325.68	285,325.68	424,359.50	424,359.50	0.09	139,033.82	139,033.82
615369105	MOODY'S CORP	3,304.000	181.09	181.09	226,392.02	226,392.02	598,321.36	598,321.36	0.13	371,929.34	371,929.34
617446448	MORGAN STANLEY	25,820.000	42.20	42.20	757,031.01	757,031.01	1,089,604.00	1,089,604.00	0.23	332,572.99	332,572.99
61945C103	MOSAIC CO/THE	7,051.000	27.31	27.31	301,800.68	301,800.68	192,562.81	192,562.81	0.04	-109,237.87	-109,237.87
620076307	MOTOROLA SOLUTIONS NC	3,258.000	140.42	140.42	205,479.40	205,479.40	457,488.36	457,488.36	0.10	252,008.96	252,008.96
629377508	NRG ENERGY NC	5,587.000	42.48	42.48	117,740.78	117,740.78	237,335.76	237,335.76	0.05	119,594.98	119,594.98
631103108	NASDAQ NC	2,302.000	87.49	87.49	109,066.31	109,066.31	201,401.98	201,401.98	0.04	92,335.67	92,335.67
637071101	NATIONAL OILWELL VARCO NC	7,623.000	26.64	26.64	329,349.48	329,349.48	203,076.72	203,076.72	0.04	-126,272.76	-126,272.76
640268108	NEKTAR THERAPEUTICS	3,462.000	33.60	33.60	337,322.19	337,322.19	116,323.20	116,323.20	0.02	-220,998.99	-220,998.99
64110D104	NETAPP INC	4,910.000	69.34	69.34	205,161.21	205,161.21	340,459.40	340,459.40	0.07	135,298.19	135,298.19
64110L106	NETFLIX INC	8,680.000	356.56	356.56	639,969.42	639,969.42	3,094,940.80	3,094,940.80	0.66	2,454,971.38	2,454,971.38
651229106	NEWELL BRANDS NC	7,734.000	15.34	15.34	241,683.93	241,683.93	118,639.56	118,639.56	0.03	-123,044.37	-123,044.37
651639106	NEWMONT GOLD CORP	10,590.000	35.77	35.77	318,130.13	318,130.13	378,804.30	378,804.30	0.08	60,674.17	60,674.17
65249B109	NEWS CORP	7,661.000	12.44	12.44	93,472.16	93,472.16	95,302.84	95,302.84	0.02	1,830.68	1,830.68
65249B208	NEWS CORP	2,461.000	12.49	12.49	34,819.44	34,819.44	30,737.89	30,737.89	0.01	-4,081.55	-4,081.55
65339F101	NEXTERA ENERGY NC	9,507.000	193.32	193.32	803,810.35	803,810.35	1,837,893.24	1,837,893.24	0.39	1,034,082.89	1,034,082.89
654106103	NIKE INC	25,027.000	84.21	84.21	772,538.27	772,538.27	2,107,523.67	2,107,523.67	0.45	1,334,985.40	1,334,985.40
65473P105	NISOURCE INC	7,406.000	28.66	28.66	115,281.76	115,281.76	212,255.96	212,255.96	0.05	96,974.20	96,974.20
655044105	NOBLE ENERGY NC	9,615.000	24.73	24.73	344,678.49	344,678.49	237,778.95	237,778.95	0.05	-106,899.54	-106,899.54
655664100	NORDSTROM NC	2,258.000	44.38	44.38	110,844.31	110,844.31	100,210.04	100,210.04	0.02	-10,634.27	-10,634.27
655844108	NORFOLK SOUTHERN CORP	5,317.000	186.89	186.89	339,539.23	339,539.23	993,694.13	993,694.13	0.21	654,154.90	654,154.90
665859104	NORTHERN TRUST CORP	4,342.000	90.41	90.41	253,268.37	253,268.37	392,560.22	392,560.22	0.08	139,291.85	139,291.85
666807102	NORTHROP GRUMMAN CORP	3,375.000	269.60	269.60	337,719.20	337,719.20	909,900.00	909,900.00	0.19	572,180.80	572,180.80
670346105	NUCOR CORP	6,072.000	58.35	58.35	257,486.25	257,486.25	354,301.20	354,301.20	0.08	96,814.95	96,814.95
67066G104	NVIDIA CORP	12,048.000	179.56	179.56	468,808.32	468,808.32	2,163,338.88	2,163,338.88	0.46	1,694,530.56	1,694,530.56
67103H107	O'REILLY AUTOMOTIVE INC	1,558.000	388.30	388.30	196,795.27	196,795.27	604,971.40	604,971.40	0.13	408,176.13	408,176.13
674599105	OCCIDENTAL PETROLEUM CORP	14,902.000	66.20	66.20	749,743.14	749,743.14	986,512.40	986,512.40	0.21	236,769.26	236,769.26
681919106	OMNICOM GROUP NC	4,447.000	72.99	72.99	253,016.60	253,016.60	324,586.53	324,586.53	0.07	71,569.93	71,569.93



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
682680103	ONEOK INC	8,184.000	69.84	69.84	327,184.44	327,184.44	571,570.56	571,570.56	0.12	244,386.12	244,386.12
68389X105	ORACLE CORP	50,662.000	53.71	53.71	1,417,103.16	1,417,103.16	2,721,056.02	2,721,056.02	0.58	1,303,952.86	1,303,952.86
693475105	PNC F NANCIAL SERVICES GROUP I	9,019.000	122.66	122.66	614,307.76	614,307.76	1,106,270.54	1,106,270.54	0.23	491,962.78	491,962.78
693506107	PPG INDUSTR ES INC	4,690.000	112.87	112.87	276,038.78	276,038.78	529,360.30	529,360.30	0.11	253,321.52	253,321.52
69351T106	PPL CORP	14,334.000	31.74	31.74	415,225.25	415,225.25	454,961.16	454,961.16	0.10	39,735.91	39,735.91
693656100	PVH CORP	1,506.000	121.95	121.95	164,144.82	164,144.82	183,656.70	183,656.70	0.04	19,511.88	19,511.88
693718108	PACCAR INC	6,893.000	68.14	68.14	232,657.08	232,657.08	469,689.02	469,689.02	0.10	237,031.94	237,031.94
695156109	PACKAG NG CORP OF AMERICA	1,879.000	99.38	99.38	217,525.99	217,525.99	186,735.02	186,735.02	0.04	-30,790.97	-30,790.97
701094104	PARKER-HANNIF N CORP	2,572.000	171.62	171.62	198,990.75	198,990.75	441,406.64	441,406.64	0.09	242,415.89	242,415.89
704326107	PAYCHEX INC	6,354.000	80.20	80.20	254,713.49	254,713.49	509,590.80	509,590.80	0.11	254,877.31	254,877.31
70450Y103	PAYPAL HOLDINGS NC	23,326.000	103.84	103.84	696,661.14	696,661.14	2,422,171.84	2,422,171.84	0.51	1,725,510.70	1,725,510.70
712704105	PEOPLE'S UNITED FINANCIAL INC	7,508.000	16.44	16.44	118,727.29	118,727.29	123,431.52	123,431.52	0.03	4,704.23	4,704.23
713448108	PEPSICO INC	27,928.000	122.55	122.55	1,889,336.33	1,889,336.33	3,422,576.40	3,422,576.40	0.73	1,533,240.07	1,533,240.07
714046109	PERKINELMER INC	2,203.000	96.36	96.36	74,217.90	74,217.90	212,281.08	212,281.08	0.05	138,063.18	138,063.18
717081103	PFIZER NC	110,380.000	42.47	42.47	3,058,255.86	3,058,255.86	4,687,838.60	4,687,838.60	1.00	1,629,582.74	1,629,582.74
718172109	PHILIP MORRIS INTERNATIONAL IN	30,907.000	88.39	88.39	1,853,161.75	1,853,161.75	2,731,869.73	2,731,869.73	0.58	878,707.98	878,707.98
718546104	PHILLIPS 66	8,341.000	95.17	95.17	406,830.01	406,830.01	793,812.97	793,812.97	0.17	386,982.96	386,982.96
723484101	PINNACLE WEST CAPITAL CORP	2,230.000	95.58	95.58	123,599.40	123,599.40	213,143.40	213,143.40	0.05	89,544.00	89,544.00
723787107	PIONEER NATURAL RESOURCES CO	3,348.000	152.28	152.28	369,154.99	369,154.99	509,833.44	509,833.44	0.11	140,678.45	140,678.45
74144T108	T ROWE PRICE GROUP NC	4,697.000	100.12	100.12	305,409.17	305,409.17	470,263.64	470,263.64	0.10	164,854.47	164,854.47
74251V102	PRINCIPAL F NANCIAL GROUP INC	5,146.000	50.19	50.19	175,887.06	175,887.06	258,277.74	258,277.74	0.05	82,390.68	82,390.68
742718109	PROCTER & GAMBLE CO/THE	49,736.000	104.05	104.05	2,942,416.01	2,942,416.01	5,175,030.80	5,175,030.80	1.10	2,232,614.79	2,232,614.79
743315103	PROGRESSIVE CORP/THE	11,609.000	72.09	72.09	318,894.66	318,894.66	836,892.81	836,892.81	0.18	517,998.15	517,998.15
74340W103	PROLOGIS NC	12,533.000	71.95	71.95	544,543.86	544,543.86	901,749.35	901,749.35	0.19	357,205.49	357,205.49
744320102	PRUDENTIAL FINANCIAL INC	8,132.000	91.88	91.88	530,724.61	530,724.61	747,168.16	747,168.16	0.16	216,443.55	216,443.55
744573106	PUBLIC SERVICE ENTERPRISE GROU	10,049.000	59.41	59.41	299,946.38	299,946.38	597,011.09	597,011.09	0.13	297,064.71	297,064.71
74460D109	PUBLIC STORAGE	2,984.000	217.78	217.78	506,690.37	506,690.37	649,855.52	649,855.52	0.14	143,165.15	143,165.15
745867101	PULTEGROUP NC	5,069.000	27.96	27.96	62,066.89	62,066.89	141,729.24	141,729.24	0.03	79,662.35	79,662.35
74736K101	QORVO NC	2,441.000	71.73	71.73	174,571.58	174,571.58	175,092.93	175,092.93	0.04	521.35	521.35
747525103	QUALCOMM NC	24,063.000	57.03	57.03	1,093,161.37	1,093,161.37	1,372,312.89	1,372,312.89	0.29	279,151.52	279,151.52
74762E102	QUANTA SERVICES INC	2,810.000	37.74	37.74	65,295.70	65,295.70	106,049.40	106,049.40	0.02	40,753.70	40,753.70
74834L100	QUEST DIAGNOSTICS NC	2,669.000	89.92	89.92	149,241.60	149,241.60	239,996.48	239,996.48	0.05	90,754.88	90,754.88
751212101	RALPH LAUREN CORP	1,049.000	129.68	129.68	133,302.36	133,302.36	136,034.32	136,034.32	0.03	2,731.96	2,731.96
754730109	RAYMOND JAMES FINANCIAL INC	2,524.000	80.41	80.41	198,292.96	198,292.96	202,954.84	202,954.84	0.04	4,661.88	4,661.88
755115107	RAYTHEON CO	5,611.000	182.08	182.08	396,550.00	396,550.00	1,021,650.88	1,021,650.88	0.22	625,100.88	625,100.88
756109104	REALTY NCOME CORP	6,040.000	73.56	73.56	317,835.94	317,835.94	444,302.40	444,302.40	0.09	126,466.46	126,466.46
756577102	RED HAT NC	3,514.000	182.70	182.70	219,951.74	219,951.74	642,007.80	642,007.80	0.14	422,056.06	422,056.06
758849103	REGENCY CENTERS CORP	3,330.000	67.49	67.49	222,068.26	222,068.26	224,741.70	224,741.70	0.05	2,673.44	2,673.44
75886F107	REGENERON PHARMACEUTICALS NC	1,558.000	410.62	410.62	518,927.20	518,927.20	639,745.96	639,745.96	0.14	120,818.76	120,818.76
7591EP100	REGIONS F NANCIAL CORP	20,234.000	14.15	14.15	255,567.19	255,567.19	286,311.10	286,311.10	0.06	30,743.91	30,743.91
760759100	REPUBLIC SERVICES INC	4,284.000	80.38	80.38	179,939.53	179,939.53	344,347.92	344,347.92	0.07	164,408.39	164,408.39
761152107	RESMED INC	2,849.000	103.97	103.97	304,210.88	304,210.88	296,210.53	296,210.53	0.06	-8,000.35	-8,000.35
76118Y104	RESIDEO TECHNOLOGIES INC	0.999	19.29	19.29	10.66	10.66	19.27	19.27	0.00	8.61	8.61
770323103	ROBERT HALF INTERNATIONAL NC	2,367.000	65.16	65.16	87,209.79	87,209.79	154,233.72	154,233.72	0.03	67,023.93	67,023.93



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773903109	ROCKWELL AUTOMATION INC	2,377.000	175.46	175.46	153,553.43	153,553.43	417,068.42	417,068.42	0.09	263,514.99	263,514.99
775711104	ROLLINS INC	2,930.000	41.62	41.62	117,665.49	117,665.49	121,946.60	121,946.60	0.03	4,281.11	4,281.11
776696106	ROPER TECHNOLOG ES NC	2,060.000	341.97	341.97	249,751.14	249,751.14	704,458.20	704,458.20	0.15	454,707.06	454,707.06
778296103	ROSS STORES NC	7,368.000	93.10	93.10	230,443.51	230,443.51	685,960.80	685,960.80	0.15	455,517.29	455,517.29
78409V104	S&P GLOBAL INC	4,943.000	210.55	210.55	327,615.23	327,615.23	1,040,748.65	1,040,748.65	0.22	713,133.42	713,133.42
78410G104	SBA COMMUNICATIONS CORP	2,238.000	199.66	199.66	339,286.60	339,286.60	446,839.08	446,839.08	0.09	107,552.48	107,552.48
78440X101	SL GREEN REALTY CORP	1,664.000	89.92	89.92	204,511.43	204,511.43	149,626.88	149,626.88	0.03	-54,884.55	-54,884.55
78486Q101	SVB FINANCIAL GROUP	1,046.000	222.36	222.36	326,521.79	326,521.79	232,588.56	232,588.56	0.05	-93,933.23	-93,933.23
79466L302	SALESFORCE.COM INC	15,210.000	158.37	158.37	1,008,218.30	1,008,218.30	2,408,807.70	2,408,807.70	0.51	1,400,589.40	1,400,589.40
806407102	HENRY SCHEIN NC	3,010.000	60.11	60.11	172,582.69	172,582.69	180,931.10	180,931.10	0.04	8,348.41	8,348.41
806857108	SCHLUMBERGER LTD	27,556.000	43.57	43.57	1,561,274.09	1,561,274.09	1,200,614.92	1,200,614.92	0.25	-360,659.17	-360,659.17
808513105	CHARLES SCHWAB CORP/THE	23,585.000	42.76	42.76	550,867.23	550,867.23	1,008,494.60	1,008,494.60	0.21	457,627.37	457,627.37
81211K100	SEALED AIR CORP	3,094.000	46.06	46.06	87,174.96	87,174.96	142,509.64	142,509.64	0.03	55,334.68	55,334.68
816851109	SEMPRA ENERGY	5,448.000	125.86	125.86	410,234.88	410,234.88	685,685.28	685,685.28	0.15	275,450.40	275,450.40
824348106	SHERWIN-W LLIAMS CO/THE	1,622.000	430.71	430.71	289,918.89	289,918.89	698,611.62	698,611.62	0.15	408,692.73	408,692.73
828806109	SIMON PROPERTY GROUP INC	6,143.000	182.21	182.21	790,018.92	790,018.92	1,119,316.03	1,119,316.03	0.24	329,297.11	329,297.11
83088M102	SKYWORKS SOLUTIONS INC	3,461.000	82.48	82.48	295,478.51	295,478.51	285,463.28	285,463.28	0.06	-10,015.23	-10,015.23
831865209	AO SMITH CORP	2,819.000	53.32	53.32	163,151.49	163,151.49	150,309.08	150,309.08	0.03	-12,842.41	-12,842.41
832696405	JM SMUCKER CO/THE	2,262.000	116.50	116.50	204,928.76	204,928.76	263,523.00	263,523.00	0.06	58,594.24	58,594.24
833034101	SNAP-ON NC	1,106.000	156.52	156.52	96,254.39	96,254.39	173,111.12	173,111.12	0.04	76,856.73	76,856.73
842587107	SOUTHERN CO/THE	20,569.000	51.68	51.68	803,244.30	803,244.30	1,063,005.92	1,063,005.92	0.23	259,761.62	259,761.62
844741108	SOUTHWEST A RLINES CO	9,890.000	51.91	51.91	198,079.16	198,079.16	513,389.90	513,389.90	0.11	315,310.74	315,310.74
854502101	STANLEY BLACK & DECKER INC	3,009.000	136.17	136.17	213,119.70	213,119.70	409,735.53	409,735.53	0.09	196,615.83	196,615.83
855244109	STARBUCKS CORP	24,725.000	74.34	74.34	735,642.51	735,642.51	1,838,056.50	1,838,056.50	0.39	1,102,413.99	1,102,413.99
857477103	STATE STREET CORP	7,528.000	65.81	65.81	411,320.60	411,320.60	495,417.68	495,417.68	0.11	84,097.08	84,097.08
863667101	STRYKER CORP	6,150.000	197.52	197.52	526,537.84	526,537.84	1,214,748.00	1,214,748.00	0.26	688,210.16	688,210.16
867914103	SUNTRUST BANKS INC	8,813.000	59.25	59.25	368,484.77	368,484.77	522,170.25	522,170.25	0.11	153,685.48	153,685.48
871503108	SYMANTEC CORP	12,709.000	22.99	22.99	250,473.30	250,473.30	292,179.91	292,179.91	0.06	41,706.61	41,706.61
871607107	SYNOPSYS INC	2,976.000	115.15	115.15	215,243.78	215,243.78	342,686.40	342,686.40	0.07	127,442.62	127,442.62
87165B103	SYNCHRONY FINANCIAL	12,984.000	31.90	31.90	402,058.16	402,058.16	414,189.60	414,189.60	0.09	12,131.44	12,131.44
871829107	SYSCO CORP	9,392.000	66.76	66.76	328,315.27	328,315.27	627,009.92	627,009.92	0.13	298,694.65	298,694.65
872540109	TJX COS NC/THE	24,604.000	53.21	53.21	566,238.62	566,238.62	1,309,178.84	1,309,178.84	0.28	742,940.22	742,940.22
874054109	TAKE-TWO INTERACTIVE SOFTWARE	2,250.000	94.37	94.37	237,337.87	237,337.87	212,332.50	212,332.50	0.05	-25,005.37	-25,005.37
876030107	TAPESTRY INC	5,765.000	32.49	32.49	289,312.47	289,312.47	187,304.85	187,304.85	0.04	-102,007.62	-102,007.62
87612E106	TARGET CORP	10,375.000	80.26	80.26	602,507.15	602,507.15	832,697.50	832,697.50	0.18	230,190.35	230,190.35
879369106	TELEFLEX INC	915.000	302.16	302.16	277,160.36	277,160.36	276,476.40	276,476.40	0.06	-683.96	-683.96
882508104	TEXAS INSTRUMENTS NC	18,659.000	106.07	106.07	724,781.96	724,781.96	1,979,160.13	1,979,160.13	0.42	1,254,378.17	1,254,378.17
883203101	TEXTRON INC	4,666.000	50.66	50.66	135,493.49	135,493.49	236,379.56	236,379.56	0.05	100,886.07	100,886.07
883556102	THERMO FISHER SCIENT FIC NC	8,004.000	273.72	273.72	824,286.19	824,286.19	2,190,854.88	2,190,854.88	0.47	1,366,568.69	1,366,568.69
88579Y101	3M CO	11,448.000	207.78	207.78	1,132,471.66	1,132,471.66	2,378,665.44	2,378,665.44	0.51	1,246,193.78	1,246,193.78
886547108	T FFANY & CO	2,157.000	105.55	105.55	138,778.84	138,778.84	227,671.35	227,671.35	0.05	88,892.51	88,892.51
891027104	TORCHMARK CORP	2,016.000	81.95	81.95	70,675.99	70,675.99	165,211.20	165,211.20	0.04	94,535.21	94,535.21
891906109	TOTAL SYSTEM SERVICES NC	3,236.000	95.01	95.01	129,003.83	129,003.83	307,452.36	307,452.36	0.07	178,448.53	178,448.53
892356106	TRACTOR SUPPLY CO	2,411.000	97.76	97.76	185,099.80	185,099.80	235,699.36	235,699.36	0.05	50,599.56	50,599.56



Asset Detail

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893641100	TRANSDIGM GROUP NC	968.000	453.99	453.99	256,660.16	256,660.16	439,462.32	439,462.32	0.09	182,802.16	182,802.16
89417E109	TRAVELERS COS NC/THE	5,237.000	137.16	137.16	351,119.54	351,119.54	718,306.92	718,306.92	0.15	367,187.38	367,187.38
896945201	TRIPADVISOR INC	2,043.000	51.45	51.45	101,312.12	101,312.12	105,112.35	105,112.35	0.02	3,800.23	3,800.23
90184L102	TWITTER INC	14,484.000	32.88	32.88	601,464.43	601,464.43	476,233.92	476,233.92	0.10	-125,230.51	-125,230.51
902494103	TYSON FOODS INC	5,870.000	69.43	69.43	189,973.11	189,973.11	407,554.10	407,554.10	0.09	217,580.99	217,580.99
902653104	UDR INC	5,480.000	45.46	45.46	207,631.83	207,631.83	249,120.80	249,120.80	0.05	41,488.97	41,488.97
902973304	US BANCORP	29,914.000	48.19	48.19	939,215.69	939,215.69	1,441,555.66	1,441,555.66	0.31	502,339.97	502,339.97
90384S303	ULTA BEAUTY INC	1,120.000	348.73	348.73	238,874.44	238,874.44	390,577.60	390,577.60	0.08	151,703.16	151,703.16
904311107	UNDER ARMOUR INC	3,734.000	21.14	21.14	111,438.18	111,438.18	78,936.76	78,936.76	0.02	-32,501.42	-32,501.42
904311206	UNDER ARMOUR INC	3,828.000	18.87	18.87	109,720.50	109,720.50	72,234.36	72,234.36	0.02	-37,486.14	-37,486.14
907818108	UNION PACIFIC CORP	14,372.000	167.20	167.20	721,211.93	721,211.93	2,402,998.40	2,402,998.40	0.51	1,681,786.47	1,681,786.47
910047109	UNITED CONT NENTAL HOLDINGS IN	4,455.000	79.78	79.78	264,427.51	264,427.51	355,419.90	355,419.90	0.08	90,992.39	90,992.39
911312106	UNITED PARCEL SERVICE INC	13,838.000	111.74	111.74	1,119,058.22	1,119,058.22	1,546,258.12	1,546,258.12	0.33	427,199.90	427,199.90
911363109	UNITED RENTALS INC	1,582.000	114.25	114.25	161,566.11	161,566.11	180,743.50	180,743.50	0.04	19,177.39	19,177.39
913017109	UNITED TECHNOLOG ES CORP	16,115.687	128.89	128.89	1,186,532.05	1,186,532.05	2,077,150.90	2,077,150.90	0.44	890,618.85	890,618.85
91324P102	UNITEDHEALTH GROUP NC	19,077.000	247.26	247.26	1,647,833.09	1,647,833.09	4,716,979.02	4,716,979.02	1.00	3,069,145.93	3,069,145.93
913903100	UNIVERSAL HEALTH SERVICES INC	1,661.000	133.77	133.77	191,123.52	191,123.52	222,191.97	222,191.97	0.05	31,068.45	31,068.45
91529Y106	UNUM GROUP	4,267.000	33.83	33.83	131,246.70	131,246.70	144,352.61	144,352.61	0.03	13,105.91	13,105.91
918204108	VF CORP	6,450.000	86.91	86.91	360,819.37	360,819.37	560,569.50	560,569.50	0.12	199,750.13	199,750.13
91913Y100	VALERO ENERGY CORP	8,303.000	84.83	84.83	299,611.03	299,611.03	704,343.49	704,343.49	0.15	404,732.46	404,732.46
92220P105	VARIAN MEDICAL SYSTEMS INC	1,805.000	141.72	141.72	117,484.49	117,484.49	255,804.60	255,804.60	0.05	138,320.11	138,320.11
92276F100	VENTAS INC	7,082.000	63.81	63.81	375,061.10	375,061.10	451,902.42	451,902.42	0.10	76,841.32	76,841.32
92343E102	VERISIGN INC	2,095.000	181.56	181.56	158,436.07	158,436.07	380,368.20	380,368.20	0.08	221,932.13	221,932.13
92343V104	VERIZON COMMUNICATIONS INC	82,152.000	59.13	59.13	3,547,676.37	3,547,676.37	4,857,647.76	4,857,647.76	1.03	1,309,971.39	1,309,971.39
92345Y106	VERISK ANALYTICS INC	3,251.000	133.00	133.00	259,540.40	259,540.40	432,383.00	432,383.00	0.09	172,842.60	172,842.60
92532F100	VERTEX PHARMACEUTICALS INC	5,083.000	183.95	183.95	473,133.16	473,133.16	935,017.85	935,017.85	0.20	461,884.69	461,884.69
92553P201	VIACOM INC	7,031.000	28.07	28.07	323,430.03	323,430.03	197,360.17	197,360.17	0.04	-126,069.86	-126,069.86
92826C839	VISA INC	34,797.000	156.19	156.19	1,606,282.81	1,606,282.81	5,434,943.43	5,434,943.43	1.15	3,828,660.62	3,828,660.62
929042109	VORNADO REALTY TRUST	3,447.000	67.44	67.44	231,422.83	231,422.83	232,465.68	232,465.68	0.05	1,042.85	1,042.85
929160109	VULCAN MATERIALS CO	2,621.000	118.40	118.40	170,669.17	170,669.17	310,326.40	310,326.40	0.07	139,657.23	139,657.23
92939U106	WEC ENERGY GROUP NC	6,272.000	79.08	79.08	260,855.49	260,855.49	495,989.76	495,989.76	0.11	235,134.27	235,134.27
929740108	WABTEC CORP	2,651.107	73.72	73.72	193,374.31	193,374.31	195,439.61	195,439.61	0.04	2,065.30	2,065.30
931142103	WALMART INC	28,303.000	97.53	97.53	1,807,740.87	1,807,740.87	2,760,391.59	2,760,391.59	0.59	952,650.72	952,650.72
931427108	WALGREENS BOOTS ALLIANCE NC	15,944.000	63.27	63.27	880,430.79	880,430.79	1,008,776.88	1,008,776.88	0.21	128,346.09	128,346.09
94106L109	WASTE MANAGEMENT INC	7,751.000	103.91	103.91	316,025.07	316,025.07	805,406.41	805,406.41	0.17	489,381.34	489,381.34
941848103	WATERS CORP	1,422.000	251.71	251.71	153,528.69	153,528.69	357,931.62	357,931.62	0.08	204,402.93	204,402.93
94946T106	WELL CARE HEALTH PLANS NC	994.000	269.75	269.75	299,696.70	299,696.70	268,131.50	268,131.50	0.06	-31,565.20	-31,565.20
949746101	WELLS FARGO & CO	81,406.000	48.32	48.32	3,264,659.22	3,264,659.22	3,933,537.92	3,933,537.92	0.84	668,878.70	668,878.70
95040Q104	WELLTOWER INC	7,682.000	77.60	77.60	475,173.67	475,173.67	596,123.20	596,123.20	0.13	120,949.53	120,949.53
958102105	WESTERN DIGITAL CORP	5,783.000	48.06	48.06	254,749.38	254,749.38	277,930.98	277,930.98	0.06	23,181.60	23,181.60
959802109	WESTERN UNION CO/THE	8,666.000	18.47	18.47	161,955.88	161,955.88	160,061.02	160,061.02	0.03	-1,894.86	-1,894.86
96145D105	WESTROCK CO	5,077.000	38.35	38.35	210,610.98	210,610.98	194,702.95	194,702.95	0.04	-15,908.03	-15,908.03
962166104	WEYERHAEUSER CO	14,842.000	26.34	26.34	371,071.60	371,071.60	390,938.28	390,938.28	0.08	19,866.68	19,866.68
963320106	WH RLPOL CORP	1,265.000	132.89	132.89	111,442.56	111,442.56	168,105.85	168,105.85	0.04	56,663.29	56,663.29



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969457100	W LLIAMS COS NC/THE	24,077.000	28.72	28.72	621,171.46	621,171.46	691,491.44	691,491.44	0.15	70,319.98	70,319.98
983134107	WYNN RESORTS LTD	1,926.000	119.32	119.32	224,528.05	224,528.05	229,810.32	229,810.32	0.05	5,282.27	5,282.27
983898100	XCEL ENERGY INC	10,223.000	56.21	56.21	317,706.51	317,706.51	574,634.83	574,634.83	0.12	256,928.32	256,928.32
983919101	XILINX INC	5,033.000	126.79	126.79	210,157.94	210,157.94	638,134.07	638,134.07	0.14	427,976.13	427,976.13
984121608	XEROX CORP	3,974.000	31.98	31.98	98,154.04	98,154.04	127,088.52	127,088.52	0.03	28,934.48	28,934.48
98419M100	XYLEM NC/NY	3,570.000	79.04	79.04	116,292.94	116,292.94	282,172.80	282,172.80	0.06	165,879.86	165,879.86
988498101	YUM! BRANDS INC	6,092.000	99.81	99.81	285,613.98	285,613.98	608,042.52	608,042.52	0.13	322,428.54	322,428.54
98956P102	Z MMR BIOMET HOLDINGS INC	4,065.000	127.70	127.70	310,025.74	310,025.74	519,100.50	519,100.50	0.11	209,074.76	209,074.76
989701107	ZIONS BANCORP NA	3,701.000	45.41	45.41	150,764.81	150,764.81	168,062.41	168,062.41	0.04	17,297.60	17,297.60
98978V103	ZOETIS INC	9,519.000	100.67	100.67	367,517.13	367,517.13	958,277.73	958,277.73	0.20	590,760.60	590,760.60
G0176J109	ALLEGION PLC	1,878.000	90.71	90.71	79,383.19	79,383.19	170,353.38	170,353.38	0.04	90,970.19	90,970.19
G0177J108	ALLERGAN PLC	6,216.000	146.41	146.41	1,369,359.77	1,369,359.77	910,084.56	910,084.56	0.19	-459,275.21	-459,275.21
G0408V102	AON PLC	4,772.000	170.70	170.70	326,029.06	326,029.06	814,580.40	814,580.40	0.17	488,551.34	488,551.34
G1151C101	ACCENTURE PLC	12,674.000	176.02	176.02	1,016,853.33	1,016,853.33	2,230,877.48	2,230,877.48	0.47	1,214,024.15	1,214,024.15
G1890L107	CAPRI HOLDINGS LTD	3,035.000	45.75	45.75	204,506.26	204,506.26	138,851.25	138,851.25	0.03	-65,655.01	-65,655.01
G29183103	EATON CORP PLC	8,422.000	80.56	80.56	459,160.52	459,160.52	678,476.32	678,476.32	0.14	219,315.80	219,315.80
G3223R108	EVEREST RE GROUP LTD	809.000	215.96	215.96	204,832.24	204,832.24	174,711.64	174,711.64	0.04	-30,120.60	-30,120.60
G47567105	IHS MARKIT LTD	7,226.000	54.38	54.38	343,858.73	343,858.73	392,949.88	392,949.88	0.08	49,091.15	49,091.15
G47791101	INGERSOLL-RAND PLC	4,815.000	107.95	107.95	220,882.30	220,882.30	519,779.25	519,779.25	0.11	298,896.95	298,896.95
G491BT108	INVESCO LTD	7,895.000	19.31	19.31	190,237.45	190,237.45	152,452.45	152,452.45	0.03	-37,785.00	-37,785.00
G51502105	JOHNSON CONTROLS INTERNATIONAL	18,146.000	36.94	36.94	698,097.73	698,097.73	670,313.24	670,313.24	0.14	-27,784.49	-27,784.49
G5494J103	LINDE PLC	10,956.000	175.93	175.93	1,394,838.70	1,394,838.70	1,927,489.08	1,927,489.08	0.41	532,650.38	532,650.38
G5960L103	MEDTRONIC PLC	26,665.000	91.08	91.08	2,035,994.15	2,035,994.15	2,428,648.20	2,428,648.20	0.52	392,654.05	392,654.05
G6095L109	APTIV PLC	5,170.000	79.49	79.49	224,087.27	224,087.27	410,963.30	410,963.30	0.09	186,876.03	186,876.03
G6518L108	NIELSEN HOLD NGS PLC	7,067.000	23.67	23.67	281,959.21	281,959.21	167,275.89	167,275.89	0.04	-114,683.32	-114,683.32
G66721104	NORWEGIAN CRUISE LINE HOLD NGS	4,327.000	54.96	54.96	229,536.83	229,536.83	237,811.92	237,811.92	0.05	8,275.09	8,275.09
G7945M107	SEAGATE TECHNOLOGY PLC	5,097.000	47.89	47.89	151,574.73	151,574.73	244,095.33	244,095.33	0.05	92,520.60	92,520.60
G7S00T104	PENTA R PLC	3,134.000	44.51	44.51	90,746.47	90,746.47	139,494.34	139,494.34	0.03	48,747.87	48,747.87
G87110105	TECHNIPFMC PLC	8,459.000	23.52	23.52	283,368.92	283,368.92	198,955.68	198,955.68	0.04	-84,413.24	-84,413.24
G96629103	W LLIS TOWERS WATSON PLC	2,567.000	175.65	175.65	294,701.99	294,701.99	450,893.55	450,893.55	0.10	156,191.56	156,191.56
G97822103	PERRIGO CO PLC	2,485.000	48.16	48.16	362,703.65	362,703.65	119,677.60	119,677.60	0.03	-243,026.05	-243,026.05
H1467J104	CHUBB LTD	9,113.000	140.08	140.08	877,119.86	877,119.86	1,276,549.04	1,276,549.04	0.27	399,429.18	399,429.18
H2906T109	GARM N LTD	2,411.000	86.35	86.35	111,919.73	111,919.73	208,189.85	208,189.85	0.04	96,270.12	96,270.12
H84989104	TE CONNECTIVITY LTD	6,737.000	80.75	80.75	299,922.56	299,922.56	544,012.75	544,012.75	0.12	244,090.19	244,090.19
N53745100	LYONDELLBASELL INDUSTR ES NV	6,051.000	84.08	84.08	388,861.33	388,861.33	508,768.08	508,768.08	0.11	119,906.75	119,906.75
N59465109	MYLAN NV	10,252.000	28.34	28.34	531,552.36	531,552.36	290,541.68	290,541.68	0.06	-241,010.68	-241,010.68
V7780T103	ROYAL CARIBBEAN CRUISES LTD	3,410.000	114.62	114.62	277,995.59	277,995.59	390,854.20	390,854.20	0.08	112,858.61	112,858.61



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Grand Total						117,522,778.17		116,440,030.36	100.00		-1,082,747.81
CASH & CASH EQUIVALENTS						3,705,447.86		3,705,447.86	3.18		0.00
U.S. DOLLAR					3,705,447.86	3,705,447.86	3,705,447.86	3,705,447.86	3.18	0.00	0.00
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	3,592,573.520	1.00	1.00	3,592,573.52	3,592,573.52	3,592,573.52	3,592,573.52	3.09	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	109,031.58	109,031.58	109,031.58	109,031.58	0.09	0.00	0.00
	RECEIVABLE ON SECURIT ES LENDING INCOME	0.000	1.00	1.00	4,520.88	4,520.88	4,520.88	4,520.88	0.00	0.00	0.00
	PAYABLE FOR SEC LEND NG AGENT FEES	0.000	1.00	1.00	-678.12	-678.12	-678.12	-678.12	0.00	0.00	0.00
FIXED INCOME SECURITIES						113,817,330.31		112,734,582.50	96.82		-1,082,747.81
U.S. DOLLAR					113,817,330.31	113,817,330.31	112,734,582.50	112,734,582.50	96.82	-1,082,747.81	-1,082,747.81
912828B25	US TREAS-CPI INFLAT 0 625% 01/15/2024 DD 01/15..	8,252,131.498	100.95	100.95	8,360,862.65	8,360,862.65	8,330,230.99	8,330,230.99	7.15	-30,631.66	-30,631.66
912828H45	US TREAS-CPI INFLAT 0 250% 01/15/2025 DD 01/15..	14,877,380.000	98.91	98.91	15,028,393.41	15,028,393.41	14,715,608.43	14,715,608.43	12.64	-312,784.98	-312,784.98
912828LA6	US TREAS-CPI INFLAT 1 875% 07/15/2019 DD 07/15..	3,300,668.000	101.18	101.18	3,555,082.55	3,555,082.55	3,339,519.60	3,339,519.60	2.87	-215,562.95	-215,562.95
912828MF4	US TREAS-CPI INFLAT 1 375% 01/15/2020 DD 01/15..	3,491,820.000	100.83	100.83	3,393,486.28	3,393,486.28	3,520,691.17	3,520,691.17	3.02	127,204.89	127,204.89
912828NM8	US TREAS-CPI INFLAT 1 250% 07/15/2020 DD 07/15..	6,232,248.000	101.47	101.47	6,141,462.31	6,141,462.31	6,323,817.55	6,323,817.55	5.43	182,355.24	182,355.24
912828PP9	US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15..	6,558,420.000	101.27	101.27	6,435,961.00	6,435,961.00	6,641,551.84	6,641,551.84	5.70	205,590.84	205,590.84
912828SA9	US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15..	7,784,350.005	99.20	99.20	8,038,332.95	8,038,332.95	7,721,801.43	7,721,801.43	6.63	-316,531.52	-316,531.52
912828TE0	US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15..	33,656,182.500	99.46	99.46	33,960,717.16	33,960,717.16	33,475,348.50	33,475,348.50	28.75	-485,368.66	-485,368.66
912828UH1	US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15..	10,902,500.000	98.86	98.86	10,856,162.19	10,856,162.19	10,777,796.88	10,777,796.88	9.26	-78,365.31	-78,365.31
912828VM9	US TREAS-CPI INFLAT 0 375% 07/15/2023 DD 07/15..	17,845,574.997	100.24	100.24	18,046,869.81	18,046,869.81	17,888,216.11	17,888,216.11	15.36	-158,653.70	-158,653.70

Kentucky Retirement Systems

Internal Asset Transaction Report

Quarter Ending: March 31, 2019

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Transaction Detail

Period : 1/1/2019 to 3/31/2019

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						5,787,359.400							225,871,119.00	980,178.06	0.00
DIVIDEND ACCRUALS						2,797,270.000							0.00	980,177.40	0.00
U.S. DOLLAR						2,797,270.000							0.00	980,177.40	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	DA		464287507	20190320F000010	1,398,635.000	ISHARES CORE S&P MIDCAP ETF CASH D_		3/20/2019	3/20/2019	3/26/2019	0.000000	0.00	980,177.39	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	DA		464287507	20190326A000030	1,398,635.000	ISHARES CORE S&P MIDCAP ETF		3/20/2019	3/20/2019	3/26/2019	0.000000	0.00	0.01	0.00
DIVIDENDS						1,398,635.000							980,177.40	980,177.40	0.00
U.S. DOLLAR						1,398,635.000							980,177.40	980,177.40	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	DV		464287507	20190326S000010	1,299,735.000	ISHARES CORE S&P MIDCAP ETF		3/26/2019	3/20/2019	3/26/2019	0.000000	910,867.29	910,867.29	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	DV		464287507	20190326S000020	98,900.000	ISHARES CORE S&P MIDCAP ETF		3/26/2019	3/20/2019	3/26/2019	0.000000	69,310.11	69,310.11	0.00
INTEREST						0.000							918.64	918.64	0.00
U.S. DOLLAR						0.000							918.64	918.64	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IT		996085619	20190103S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/3/2019	1/3/2019	1/1/2019	0.000000	356.32	356.32	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IT		996085619	20190204S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/4/2019	2/4/2019	2/1/2019	0.000000	292.92	292.92	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IT		996085619	20190304S000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/4/2019	3/4/2019	3/1/2019	0.000000	269.40	269.40	0.00
INTEREST ACCRUAL						0.000							0.00	0.66	0.00
U.S. DOLLAR						0.000							0.00	0.66	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IA		996085619	20190103A000020	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/31/2018	12/31/2018	1/1/2019	0.000000	0.00	0.45	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IA		996085619	20190204A000020	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/31/2019	1/31/2019	2/1/2019	0.000000	0.00	0.26	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	IA		996085619	20190304A000020	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/28/2019	2/28/2019	3/1/2019	0.000000	0.00	-0.05	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			20190214A000100	0.000	REVERSE DEC BNY SL REBATES GL ACCT..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-106,972.27	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000130	0.000	JAN BNY SL REBATES GL ACCT (71042C)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	59,696.84	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000040	0.000	REVERSE JAN BNY SL REBATES GL ACCT..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-59,696.84	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000090	0.000	FEB BNY SL REBATES GL ACCT (71042C)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	8,413.07	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000050	0.000	REVERSE FEB BNY SL REBATES GL ACCT..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-8,413.07	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000080	0.000	MAR BNY SL REBATES GL ACCT (71042C)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-48,898.44	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000090	0.000	REVERSE DEC BNY SL BANK FEES GL ACCT..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	1,915.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000120	0.000	JAN BNY SL BANK FEES GL ACCT (220390)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-1,138.61	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000030	0.000	REVERSE JAN BNY SL BANK FEES GL ACCT..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	1,138.61	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000080	0.000	FEB BNY SL BANK FEES GL ACCT (220390)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-110.65	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000040	0.000	REVERSE FEB BNY SL BANK FEES GL ACCT..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	110.65	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000070	0.000	MAR BNY SL BANK FEES GL ACCT (220390)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-759.09	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000100	0.000	REVERSE DEC BNY SL REBATES GL ACCT..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	106,972.27	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000130	0.000	JAN BNY SL REBATES GL ACCT (220391)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-59,696.84	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000040	0.000	REVERSE JAN BNY SL REBATES GL ACCT..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	59,696.84	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000090	0.000	FEB BNY SL REBATES GL ACCT (220391)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-8,413.07	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000050	0.000	REVERSE FEB BNY SL REBATES GL ACCT..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	8,413.07	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000080	0.000	MAR BNY SL REBATES GL ACCT (220391)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-48,898.44	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000080	0.000	REVERSE DEC BNY SL GROSS EARN GL A..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-119,742.91	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000110	0.000	JAN BNY SL GROSS EARN GL ACCT (1203..		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	67,288.12	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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			20190315A000020	0.000	REVERSE JAN BNY SL GROSS EARN GL A...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-67,288.12	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000070	0.000	FEB BNY SL GROSS EARN GL ACCT (1203...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	9,151.49	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000030	0.000	REVERSE FEB BNY SL GROSS EARN GL A...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-9,151.49	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000060	0.000	MAR BNY SL GROSS EARN GL ACCT (1203...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	53,959.33	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000090	0.000	REVERSE DEC BNY SL BANK FEES GL AC...		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-1,915.50	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000120	0.000	JAN BNY SL BANK FEES GL ACCT (710480)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	1,138.61	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000030	0.000	REVERSE JAN BNY SL BANK FEES GL AC...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-1,138.61	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000080	0.000	FEB BNY SL BANK FEES GL ACCT (710480)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	110.65	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000040	0.000	REVERSE FEB BNY SL BANK FEES GL AC...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-110.65	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000070	0.000	MAR BNY SL BANK FEES GL ACCT (710480)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	759.09	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000080	0.000	REVERSEDEC BNY SL GROSS EARN GL A...		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	119,742.91	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190214A000110	0.000	JAN BNY SL GROSS EARN GL ACCT (6250...		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-67,288.12	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000020	0.000	REVERSE JAN BNY SL GROSS EARN GL A...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	67,288.12	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190315A000070	0.000	FEB BNY SL GROSS EARN GL ACCT (6250...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-9,151.49	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000030	0.000	REVERSE FEB BNY SL GROSS EARN GL A...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	9,151.49	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	JNL			20190412A000060	0.000	MAR BNY SL GROSS EARN GL ACCT (6250...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-53,959.33	0.00
PURCHASES						1,599,453.480							112,943,559...	112,943,559...	0.00
U.S. DOLLAR						1,599,453.480							112,943,559...	112,943,559...	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	20190103S000030	356.328	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/3/2019	1/3/2019	1/3/2019	1.000000	356.32	-356.32	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	20190204S000030	292.92	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	2/4/2019	2/4/2019	2/4/2019	1.000000	292.92	-292.92	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	20190214S000060	6,452.670	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	2/14/2019	2/14/2019	2/14/2019	1.000000	6,452.67	-6,452.67	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	20190304S000030	269.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	3/4/2019	3/4/2019	3/4/2019	1.000000	269.40	-269.40	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	20190314S000020	627.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	3/14/2019	3/14/2019	3/14/2019	1.000000	627.77	-627.77	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		996085619	20190326S000040	980,177.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	3/26/2019	3/26/2019	3/26/2019	1.000000	980,177.40	-980,177.40	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	B		464287507	20190201L000010 000...	611,277.000	ISHARES CORE S&P MIDCAP ETF TRANSF...		2/1/2019	2/1/2019	2/1/2019	183.150000	111,955,382.55	-111,955,382.55	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							111,954,463...	111,954,463...	0.00
U.S. DOLLAR						0.000							111,954,463...	111,954,463...	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20190201A000020	0.000	CASH OFFSET FOR MATCH TRADE CONV...		2/1/2019	2/1/2019		0.000000	111,955,382.55	111,955,382.55	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20190107S000010 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		1/7/2019	1/7/2019		0.000000	-356.32	-356.32	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20190115S000020 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		1/15/2019	1/15/2019		0.000000	-10,855.14	-10,855.14	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20190211S000010 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		2/11/2019	2/11/2019		0.000000	-292.92	-292.92	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20190215S000010 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		2/15/2019	2/15/2019		0.000000	-6,452.67	-6,452.67	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20190311S000010 TRA...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		3/11/2019	3/11/2019		0.000000	-269.40	-269.40	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		99VVARL15	20190315S000010 TRA...	0.000	TRANSFER TO KR2F9001002 KRS DOMES...		3/15/2019	3/15/2019		0.000000	-627.77	-627.77	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20190214A000050	0.000	BNY SL REBATE DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-106,972.27	-106,972.27	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20190314A000070	0.000	BNY SL REBATE JANUARY 2019		2/14/2019	2/14/2019		0.000000	-59,696.84	-59,696.84	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CW		NA9123459	20190214A000040	0.000	BNY SL BANK FEES DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-1,915.50	-1,915.50	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	CW		NA9123459	20190314A000060	0.000	BNY SL BANK FEES JANUARY 2019		2/14/2019	2/14/2019		0.000000	-1,138.61	-1,138.61	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20190115S000010 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR D..		1/15/2019	1/15/2019		0.000000	10,855.14	10,855.14	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CDC		NA9123459	20190115S000010 GL..	0.000			1/15/2019	1/15/2019		0.000000	-10,855.14	-10,855.14	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20190214A000030	0.000	BNY SL GROSS EARN DECEMBER 2018		1/15/2019	1/15/2019		0.000000	119,742.91	119,742.91	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20190214S000010 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR J..		2/14/2019	2/14/2019		0.000000	6,452.67	6,452.67	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CDC		NA9123459	20190214S000010 GL..	0.000			2/14/2019	2/14/2019		0.000000	-6,452.67	-6,452.67	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20190314A000040	0.000	BNY SL GROSS EARN JANUARY 2019		2/14/2019	2/14/2019		0.000000	67,288.12	67,288.12	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	CD		NA9123459	20190314S000010 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR F..		3/14/2019	3/14/2019		0.000000	627.77	627.77	0.00
SALES						-7,999.080							-7,999.08	7,999.08	0.00
U.S. DOLLAR						-7,999.080							-7,999.08	7,999.08	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20190107S000020	-356.320	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/7/2019	1/7/2019	1/7/2019	1.000000	-356.32	356.32	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20190211S000020	-292.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/11/2019	2/11/2019	2/11/2019	1.000000	-292.92	292.92	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20190215S000020	-6,452.670	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/15/2019	2/15/2019	2/15/2019	1.000000	-6,452.67	6,452.67	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20190311S000020	-269.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/11/2019	3/11/2019	3/11/2019	1.000000	-269.40	269.40	0.00
KR2F10100002	KR2F10100002 INTERNAL US MID CAP	S		996085619	20190315S000050	-627.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/15/2019	3/15/2019	3/15/2019	1.000000	-627.77	627.77	0.00



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GRAND TOTAL						11,477,038...							215,888,946..	2,187,068.31	-619,097.10
CORPORATE ACTIONS						16,182.288							31,798.84	977.24	31,798.84
U.S. DOLLAR						16,182.288							31,798.84	977.24	31,798.84
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SS	151358101	20190207F000090	1,317.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SS	151358101	20190207F000100	2,945.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SS	151358101	20190207F000110	2,946.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SS	151358101	20190207F000120	1,646.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SS	151358101	20190207F000130	1,117.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SS	151358101	20190207F000140	1,485.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SS	151358101	20190207F000150	4,550.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000210	742.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	32,773.33	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000220	65.600	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	2,894.36	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000230	162.400	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	7,165.31	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000240	123.200	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	5,435.75	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000250	334.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	14,771.83	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000260	186.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	8,241.87	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000270	1,285.200	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	56,704.75	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000280	1,167.600	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	51,516.08	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	254667106	20190321F000110	2,374.135	WALT DISNEY CO/THE MERGER EFFECT.		3/21/2019	3/21/2019	3/21/2019	0.000000	223,834.91	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	254667106	20190321F000120	1,506.420	WALT DISNEY CO/THE MERGER EFFECT.		3/21/2019	3/21/2019	3/21/2019	0.000000	142,026.16	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SD	35137L105	20190319A003830	3,886.333	FROM 90130A101 FOX CORP		3/19/2019	3/19/2019	3/19/2019	0.000000	161,477.14	0.00	161,477.14
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MBV	806407102	20190208F000200	0.000	HENRY SCHEIN INC NON TAXABLE DIST C..		2/8/2019	2/8/2019	2/7/2019	0.000000	-179,503.28	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SW	90130A101	20190319A003820	-3,068.000	EXCHANGE TO 35137L105 TWENTY-FIRST..		3/19/2019	3/19/2019	3/19/2019	0.000000	-130,655.54	0.00	-130,655.54
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MW	90130A101	20190319F003860	-8,591.000	TWENTY-FIRST CENTURY FOX INC MERG..		3/19/2019	3/19/2019	3/19/2019	0.000000	-365,861.07	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	90130A309	20190319F003870	5,256.000	TWENTY-FIRST CENTURY FOX INC MERG..		3/19/2019	3/19/2019	3/19/2019	0.000000	223,834.91	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MM	90130A309	20190319F003880	3,335.000	TWENTY-FIRST CENTURY FOX INC MERG..		3/19/2019	3/19/2019	3/19/2019	0.000000	142,026.16	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	MW	90130A309	20190321F000100	-8,591.000	TWENTY-FIRST CENTURY FOX INC MERG..		3/21/2019	3/21/2019	3/21/2019	0.000000	-365,861.07	0.00	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	CD	G16249107	20190109A000100	0.000	ROCA BROOKFIELD PROPERTY PARTNER..		12/31/2018	12/31/2018		0.000000	977.24	977.24	977.24
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SW	G27823106	20190325A000060	-84.000	MOVE TO G6095L109 DELPHI TECHNOLO..		3/1/2019	12/31/2018	12/31/2018	0.000000	-7,223.16	0.00	-7,223.16
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	SD	G6095L109	20190325A000070	84.000	MOVE FROM G27823106 APTIV PLC		3/1/2019	12/31/2018	12/31/2018	0.000000	7,223.16	0.00	7,223.16
DIVIDEND ACCRUALS						5,289,495.335						0.00	2,005,266.58	0.00	
U.S. DOLLAR						5,289,495.335						0.00	2,005,266.58	0.00	
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DA	001055102	20190219P000010	26,983.000	AFLAC INC CASH DIVIDEND 027%		2/19/2019	2/19/2019	3/1/2019	0.000000	0.00	7,285.41	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DA	00206R102	20190109P000010	23,334.000	AT&T INC CASH DIVIDEND 051%		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	11,900.34	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DA	002824100	20190114P000010	13,314.000	ABBOTT LABORATORIES CASH DIVIDEND		1/14/2019	1/14/2019	2/15/2019	0.000000	0.00	4,260.48	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DA	00751Y106	20190321P000030	7,532.000	ADVANCE AUTO PARTS INC CASH DIVIDE..		3/21/2019	3/21/2019	4/5/2019	0.000000	0.00	451.92	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DA	00846U101	20190123A000070	7,284.000	AGILENT TECHNOLOGIES INC		1/1/2019	12/28/2018	1/23/2019	0.000000	0.00	0.01	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DA	009158106	20190329P000010	5,008.000	AIR PRODUCTS & CHEMICALS INC CASH		3/29/2019	3/29/2019	5/13/2019	0.000000	0.00	5,809.28	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DA	012653101	20190314P000010	5,992.000	ALBEMARLE CORP CASH DIVIDEND		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	2,202.06	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DA	015271109	20190328P000030	2,888.000	ALEXANDRIA REAL ESTATE EQUITIE CAS..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	2,801.36	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DA	018802108	20190130P000010	23,706.000	ALLIANT ENERGY CORP CASH DIVIDEND		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	8,415.63	0.00
KR2F10110002	KR2F10110002	KRS INTERNAL EQUITY	DA	020002101	20190227P000010	8,793.000	ALLSTATE CORP/THE CASH DIVIDEND		2/27/2019	2/27/2019	4/1/2019	0.000000	0.00	4,396.50	0.00



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KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		02005N100	20190131P000020	17,478.000	ALLY FINANCIAL INC CASH DIVIDEND		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	2,971.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		02005N100	20190215A000260	17,478.000	ALLY FINANCIAL INC		2/1/2019	1/31/2019	2/15/2019	0.000000	0.00	1,194.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		023608102	20190312P000010	44,755.000	AMEREN CORP CASH DIVIDEND 047%		3/12/2019	3/12/2019	3/29/2019	0.000000	0.00	21,258.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		025537101	20190207P000010	14,022.000	AMERICAN ELECTRIC POWER CO INC CA..		2/7/2019	2/7/2019	3/8/2019	0.000000	0.00	9,394.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		025816109	20190103P000010	6,133.000	AMERICAN EXPRESS CO CASH DIVIDEND		1/3/2019	1/3/2019	2/8/2019	0.000000	0.00	2,391.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		026874784	20190314P000020	21,666.000	AMERICAN INTERNATIONAL GROUP I CAS..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	6,933.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		030420103	20190206P000010	13,363.000	AMERICAN WATER WORKS CO INC CASH		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	6,080.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		031100100	20190314P000030	9,086.000	AMETEK INC CASH DIVIDEND 014%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,272.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		032095101	20190318P000010	9,166.000	AMPHENOL CORP CASH DIVIDEND 02..		3/18/2019	3/18/2019	4/10/2019	0.000000	0.00	2,108.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		032511107	20190312P000020	25,621.000	ANADARKO PETROLEUM CORP CASH DIV..		3/12/2019	3/12/2019	3/27/2019	0.000000	0.00	7,686.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		035710409	20190328P000040	158,411.000	ANNALY CAPITAL MANAGEMENT INC CAS..		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	47,523.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		036752103	20190315P000020	5,859.000	ANTHEM INC CASH DIVIDEND 080%		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	4,687.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		037411105	20190118P000010	26,547.000	APACHE CORP CASH DIVIDEND 025%		1/18/2019	1/18/2019	2/22/2019	0.000000	0.00	6,636.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		039483102	20190215P000020	36,096.000	ARCHER-DANIELS-MIDLAND CO CASH DIV..		2/15/2019	2/15/2019	3/12/2019	0.000000	0.00	12,633.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		03965L100	20190207P000020	22,085.000	ARCONIC INC CASH DIVIDEND 006%		2/7/2019	2/7/2019	2/25/2019	0.000000	0.00	1,325.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		052800109	20190221P000020	10,990.000	AUTOLIV INC CASH DIVIDEND 062%		2/21/2019	2/21/2019	3/7/2019	0.000000	0.00	6,813.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		053484101	20190328P000050	5,248.000	AVALONBAY COMMUNITIES INC CASH DIV..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	7,976.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		054937107	20190212P000010	36,236.000	BB&T CORP CASH DIVIDEND 040%		2/12/2019	2/12/2019	3/1/2019	0.000000	0.00	14,675.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		058498106	20190228P000020	11,509.000	BALL CORP CASH DIVIDEND 010%		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,150.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		060505104	20190228P000030	47,992.000	BANK OF AMERICA CORP CASH DIVIDEN..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	7,198.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		064058100	20190125P000010	22,186.000	BANK OF NEW YORK MELLON CORPIT CA..		1/25/2019	1/25/2019	2/8/2019	0.000000	0.00	6,212.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		071813109	20190228P000040	21,783.000	BAXTER INTERNATIONAL INC CASH DIVID..		2/28/2019	2/28/2019	4/1/2019	0.000000	0.00	4,138.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		075887109	20190307P000030	1,579.000	BECTON DICKINSON AND CO CASH DIVID..		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	1,215.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		086516101	20190319P000020	15,510.000	BEST BUY CO INC CASH DIVIDEND 050..		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	7,755.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		086516101	20190319S001941 TC..	-46.000	BEST BUY CO INC LATE POSTING DIVIDE..		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	-23.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		097023105	20190207P000030	3,397.000	BOEING CO/THE CASH DIVIDEND 205%		2/7/2019	2/7/2019	3/1/2019	0.000000	0.00	6,980.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		099724106	20190228P000050	12,887.000	BORGWARNER INC CASH DIVIDEND 0..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	2,190.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		111337103	20190314P000040	10,761.000	BROADRIDGE FINANCIAL SOLUTIONS CA..		3/14/2019	3/14/2019	4/3/2019	0.000000	0.00	5,219.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		115637209	20190301P000010	27,903.000	BROWN-FORMAN CORP CASH DIVIDEND		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	4,631.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12508E101	20190228P000060	8,531.000	CDK GLOBAL INC CASH DIVIDEND 015%		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	1,339.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12514G108	20190222P000010	7,110.000	CDW CORP/IDE CASH DIVIDEND 029%		2/22/2019	2/22/2019	3/12/2019	0.000000	0.00	2,097.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12541W209	20190228P000070	9,395.000	CH ROBINSON WORLDWIDE INC CASH DL.		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	4,697.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		125523100	20190308P000010	4,145.700	CIGNA CORP CASH DIVIDEND 004%		3/8/2019	3/8/2019	4/10/2019	0.000000	0.00	165.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		125581801	20190207P000040	12,618.000	CIT GROUP INC CASH DIVIDEND 025%		2/7/2019	2/7/2019	2/22/2019	0.000000	0.00	3,154.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		12572Q105	20190307P000040	15,863.000	CME GROUP INC CASH DIVIDEND 075%		3/7/2019	3/7/2019	3/25/2019	0.000000	0.00	11,897.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		125896100	20190131P000030	27,713.000	CMS ENERGY CORP CASH DIVIDEND		1/31/2019	1/31/2019	2/28/2019	0.000000	0.00	10,600.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		125896100	20190228A000290	27,713.000	CMS ENERGY CORP		2/1/2019	1/31/2019	2/28/2019	0.000000	0.00	4,229.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		126408103	20190227P000020	6,402.000	CSX CORP CASH DIVIDEND 024%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	1,536.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		126650100	20190124P000020	3,543.363	CVS HEALTH CORP CASH DIVIDEND 0..		1/24/2019	1/24/2019	2/4/2019	0.000000	0.00	1,771.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		126650100	20190206W000020	0.000	CVS HEALTH CORP DIVIDEND WRITE-OFF		2/5/2019	2/5/2019	2/4/2019	0.000000	0.00	-0.18	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		127097103	20190123P000010	21,028.000	CABOT OIL & GAS CORP CASH DIVIDEND		1/23/2019	1/23/2019	2/7/2019	0.000000	0.00	1,471.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		134429109	20190108P000010	12,325.000	CAMPBELL SOUP CO CASH DIVIDEND		1/8/2019	1/8/2019	1/28/2019	0.000000	0.00	4,383.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		14040H105	20190208P000010	7,762.000	CAPITAL ONE FINANCIAL CORP CASH DIV.		2/8/2019	2/8/2019	2/22/2019	0.000000	0.00	3,104.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		143658300	20190221P000030	17,357.000	CARNIVAL CORP CASH DIVIDEND 050%		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	8,678.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		150870103	20190215P000030	4,032.000	CELANESE CORP CASH DIVIDEND 0.		2/15/2019	2/15/2019	3/1/2019	0.000000	0.00	2,177.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		15189T107	20190220P000010	45,124.000	CENTERPOINT ENERGY INC CASH DIVIDE.		2/20/2019	2/20/2019	3/14/2019	0.000000	0.00	12,973.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		156700106	20190311P000010	39,916.000	CENTURYLINK INC CASH DIVIDEND 02.		3/11/2019	3/11/2019	3/22/2019	0.000000	0.00	9,979.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		166764100	20190214P000020	17,750.000	CHEVRON CORP CASH DIVIDEND 119%		2/14/2019	2/14/2019	3/11/2019	0.000000	0.00	21,122.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		171340102	20190214P000030	14,960.000	CHURCH & DWIGHT CO INC CASH DIVIDE.		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	3,403.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		171798101	20190214P000040	8,014.000	CIMAREX ENERGY CO CASH DIVIDEND		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	1,442.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		172062101	20190319P000030	18,158.000	CINCINNATI FINANCIAL CORP CASH DIVID.		3/19/2019	3/19/2019	4/15/2019	0.000000	0.00	10,168.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		172062101	20190319S001131 TC..	-115.000	CINCINNATI FINANCIAL CORP LATE POSTL.		3/19/2019	3/19/2019	4/15/2019	0.000000	0.00	-64.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		17275R102	20190103P000020	17,626.000	CISCO SYSTEMS INC CASH DIVIDEND		1/3/2019	1/3/2019	1/23/2019	0.000000	0.00	5,816.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		172967424	20190201P000010	4,013.000	CITIGROUP INC CASH DIVIDEND 045%		2/1/2019	2/1/2019	2/22/2019	0.000000	0.00	1,805.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		172967424	20190222A000130	4,013.000	CITIGROUP INC		2/1/2019	2/1/2019	2/22/2019	0.000000	0.00	717.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		174610105	20190130P000020	23,241.000	CITIZENS FINANCIAL GROUP INC CASH DI.		1/30/2019	1/30/2019	2/14/2019	0.000000	0.00	7,437.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		177376100	20190307P000050	8,898.000	CITRIX SYSTEMS INC CASH DIVIDEND		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	3,114.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		189054109	20190122P000010	7,395.000	CLOROX CO/THE CASH DIVIDEND 095%		1/22/2019	1/22/2019	2/8/2019	0.000000	0.00	7,099.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		191216100	20190314P000050	18,369.000	COCA-COLA CO/THE CASH DIVIDEND		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	7,347.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		192446102	20190220P000020	22,339.000	COGNIZANT TECHNOLOGY SOLUTIONS C.		2/20/2019	2/20/2019	2/28/2019	0.000000	0.00	4,467.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		194162103	20190122P000020	6,516.000	COLGATE-PALMOLIVE CO CASH DIVIDEN.		1/22/2019	1/22/2019	2/15/2019	0.000000	0.00	2,736.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		200340107	20190314P000060	16,238.000	COMERICA INC CASH DIVIDEND 067%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	10,879.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		205887102	20190129P000010	22,468.000	COMAGRA BRANDS INC CASH DIVIDEND		1/29/2019	1/29/2019	3/1/2019	0.000000	0.00	4,774.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		20605P101	20190228P000080	14,412.000	CONCHO RESOURCES INC CASH DIVIDEN.		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	1,801.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		20825C104	20190208P000020	35,072.000	CONOCOPHILLIPS CASH DIVIDEND 03.		2/8/2019	2/8/2019	3/1/2019	0.000000	0.00	10,696.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		209115104	20190212P000020	22,030.000	CONSOLIDATED EDISON INC CASH DIVID.		2/12/2019	2/12/2019	3/15/2019	0.000000	0.00	16,302.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		21036P108	20190211P000010	3,214.000	CONSTELLATION BRANDS INC CASH DIVL.		2/11/2019	2/11/2019	2/26/2019	0.000000	0.00	2,378.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		216648402	20190118P000020	3,986.000	COOPER COS INC/THE CASH DIVIDEND		1/18/2019	1/18/2019	2/8/2019	0.000000	0.00	119.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		219350105	20190227P000030	25,606.000	CORNING INC CASH DIVIDEND 020%		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	5,121.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		22160K105	20190207P000050	3,566.000	COSTCO WHOLESALE CORP CASH DIVID.		2/7/2019	2/7/2019	2/22/2019	0.000000	0.00	2,032.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		222070203	20190227P000040	65,936.000	COTY INC CASH DIVIDEND 012%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	8,242.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		231021106	20190221P000040	2,755.000	CUMMINS INC CASH DIVIDEND 114%		2/21/2019	2/21/2019	3/7/2019	0.000000	0.00	3,140.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		23331A109	20190208P000030	24,802.000	DR HORTON INC CASH DIVIDEND 015%		2/8/2019	2/8/2019	2/25/2019	0.000000	0.00	3,720.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		233331107	20190315P000030	18,336.000	DTE ENERGY CO CASH DIVIDEND 094%		3/15/2019	3/15/2019	4/15/2019	0.000000	0.00	17,327.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		23355L106	20190326P000010	6,157.000	DXC TECHNOLOGY CO CASH DIVIDEND		3/26/2019	3/26/2019	4/16/2019	0.000000	0.00	1,169.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		235851102	20190328P000060	11,089.000	DANAHER CORP CASH DIVIDEND 017%		3/28/2019	3/28/2019	4/26/2019	0.000000	0.00	1,885.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		237194105	20190109P000020	9,516.000	DARDEN RESTAURANTS INC CASH DIVID.		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	7,137.00	0.00



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KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		247361702	20190228P000090	23,049.000	DELTA AIR LINES INC CASH DIVIDEND		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	8,067.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		24906P109	20190328P000070	27,684.000	DENTSPLY SIRONA INC CASH DIVIDEND		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	2,422.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		256677105	20190107P000010	3,566.000	DOLLAR GENERAL CORP CASH DIVIDEND		1/7/2019	1/7/2019	1/22/2019	0.000000	0.00	1,034.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		260003108	20190227P000050	17,681.000	DOVER CORP CASH DIVIDEND 048%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	8,486.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		26078J100	20190227P000060	8,270.000	DOWDUPONT INC CASH DIVIDEND 033		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	3,142.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		264411505	20190213P000020	40,968.000	DUKE REALTY CORP CASH DIVIDEND		2/13/2019	2/13/2019	2/28/2019	0.000000	0.00	8,808.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		26441C204	20190214P000050	16,095.000	DUKE ENERGY CORP CASH DIVIDEND		2/14/2019	2/14/2019	3/18/2019	0.000000	0.00	14,928.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		26875P101	20190116P000010	5,262.000	EOG RESOURCES INC CASH DIVIDEND		1/16/2019	1/16/2019	1/31/2019	0.000000	0.00	1,157.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		277432100	20190314P000070	10,449.000	EASTMAN CHEMICAL CO CASH DIVIDEND		3/14/2019	3/14/2019	4/5/2019	0.000000	0.00	6,478.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		278865100	20190318P000020	5,404.000	ECOLAB INC CASH DIVIDEND 046%		3/18/2019	3/18/2019	4/15/2019	0.000000	0.00	2,485.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		281020107	20190328P000080	18,759.000	EDISON INTERNATIONAL CASH DIVIDEND		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	11,489.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		291011104	20190214P000060	13,991.000	EMERSON ELECTRIC CO CASH DIVIDEND		2/14/2019	2/14/2019	3/11/2019	0.000000	0.00	6,855.59	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		29364G103	20190213P000030	22,890.000	ENTERGY CORP CASH DIVIDEND 091%		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	20,829.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		29476L107	20190322P000010	13,351.000	EQUITY RESIDENTIAL CASH DIVIDEND		3/22/2019	3/22/2019	4/12/2019	0.000000	0.00	7,576.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		297178105	20190328P000090	7,125.000	ESSEX PROPERTY TRUST INC CASH DIVL		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	13,893.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30034W105	20190301P000020	40,764.000	EVERGY INC CASH DIVIDEND 047%		3/1/2019	3/1/2019	3/20/2019	0.000000	0.00	19,362.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30040W108	20190304P000010	20,079.000	EVERSOURCE ENERGY CASH DIVIDEND		3/4/2019	3/4/2019	3/29/2019	0.000000	0.00	10,742.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30161N101	20190219P000020	50,757.000	EXELON CORP CASH DIVIDEND 036%		2/19/2019	2/19/2019	3/8/2019	0.000000	0.00	18,399.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30212P303	20190306P000030	3,397.000	EXPEDIA GROUP INC CASH DIVIDEND		3/6/2019	3/6/2019	3/27/2019	0.000000	0.00	1,087.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		30231G102	20190208P000040	15,295.000	EXXON MOBIL CORP CASH DIVIDEND		2/8/2019	2/8/2019	3/11/2019	0.000000	0.00	12,541.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		311900104	20190130P000030	4,476.000	FASTENL CO CASH DIVIDEND 043%		1/30/2019	1/30/2019	2/27/2019	0.000000	0.00	1,924.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		31428X106	20190308P000020	4,616.000	FEDEX CORP CASH DIVIDEND 065%		3/8/2019	3/8/2019	4/1/2019	0.000000	0.00	3,000.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		31620M106	20190314P000080	7,676.000	FIDELITY NATIONAL INFORMATION CASH		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	2,686.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		31620R303	20190314P000090	17,311.000	FIDELITY NATIONAL FINANCIAL IN CASH		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	5,366.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		316773100	20190328P0000100	44,798.000	FIFTH THIRD BANCORP CASH DIVIDEND		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	9,855.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		337932107	20190206P000020	69,349.000	FIRSTENERGY CORP CASH DIVIDEND		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	26,352.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		345370860	20190130P000040	24,002.000	FORD MOTOR CO CASH DIVIDEND 015		1/30/2019	1/30/2019	3/1/2019	0.000000	0.00	3,600.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		34959J108	20190221P000050	16,399.000	FORTIVE CORP CASH DIVIDEND 007%		2/21/2019	2/21/2019	3/29/2019	0.000000	0.00	1,147.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		34954C106	20190221P000050	9,348.000	FORTUNE BRANDS HOME & SECURITY C.		2/21/2019	2/21/2019	3/13/2019	0.000000	0.00	2,188.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		354613101	20190328P0000110	17,700.000	FRANKLIN RESOURCES INC CASH DIVIDE		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	4,602.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		35671D857	20190114P000020	26,598.000	FREEMPORT-MCMORAN INC CASH DIVIDEN		1/14/2019	1/14/2019	2/1/2019	0.000000	0.00	1,329.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		363576109	20190228P0000100	12,845.000	ARTHUR J GALLAGHER & CO CASH DIVID.		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	5,523.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		369550108	20190117P000010	2,431.000	GENERAL DYNAMICS CORP CASH DIVIDE		1/17/2019	1/17/2019	2/8/2019	0.000000	0.00	2,260.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		370334104	20190109P000030	6,209.000	GENERAL MILLS INC CASH DIVIDEND		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	3,042.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		37045V100	20190307P000060	14,472.000	GENERAL MOTORS CO CASH DIVIDEND		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	5,499.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		372460105	20190307P000070	10,536.000	GENUINE PARTS CO CASH DIVIDEND		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	6,033.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		38141G104	20190227P000070	1,707.000	GOLDMAN SACHS GROUP INC/THE CASH		2/27/2019	2/27/2019	3/28/2019	0.000000	0.00	1,365.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		384802104	20190208P000050	3,576.000	WW GRAINGER INC CASH DIVIDEND 1		2/8/2019	2/8/2019	3/1/2019	0.000000	0.00	4,863.36	0.00



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KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		40412C101	20190228P000110	4,249.000	HCA HEALTHCARE INC CASH DIVIDEND		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	1,699.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		40414L109	20190215P000040	53,023.000	HCP INC CASH DIVIDEND 037%		2/15/2019	2/15/2019	2/28/2019	0.000000	0.00	19,618.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		40434L105	20190312P000030	15,638.000	HP INC CASH DIVIDEND 016%		3/12/2019	3/12/2019	4/3/2019	0.000000	0.00	2,505.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		413875105	20190307P000080	15,205.000	HARRIS CORP CASH DIVIDEND 068%		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	10,415.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		416515104	20190301P000030	24,343.000	HARTFORD FINANCIAL SERVICES GR CA..		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	7,302.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		418056107	20190131P000040	8,235.000	HASBRO INC CASH DIVIDEND 063%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	5,188.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		418056107	20190215A000270	8,235.000	HASBRO INC		2/1/2019	1/31/2019	2/15/2019	0.000000	0.00	2,052.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		427866108	20190221P000070	7,912.000	HERSHEY CO/THE CASH DIVIDEND 07..		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	5,712.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		42809H107	20190315P000040	23,298.000	HESS CORP CASH DIVIDEND 025%		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	5,824.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		42824C109	20190312P000040	87,730.000	HEWLETT PACKARD ENTERPRISE CO CA..		3/12/2019	3/12/2019	4/3/2019	0.000000	0.00	9,869.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		43300A203	20190228P000120	10,253.000	HILTON WORLDWIDE HOLDINGS INC CAS..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	1,537.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		437076102	20190313P000010	4,052.000	HOME DEPOT INC/THE CASH DIVIDEND ..		3/13/2019	3/13/2019	3/28/2019	0.000000	0.00	5,510.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		438516106	20190221P000080	5,591.000	HONEYWELL INTERNATIONAL INC CASH ..		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	4,584.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		440452100	20190111P000010	22,910.000	HORMEL FOODS CORP CASH DIVIDEND ..		1/11/2019	1/11/2019	2/15/2019	0.000000	0.00	4,811.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		44107P104	20190328P000120	55,665.000	HOST HOTELS & RESORTS INC CASH DIVI..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	11,133.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		444859102	20190328P000130	5,129.000	HUMANA INC CASH DIVIDEND 055%		3/28/2019	3/28/2019	4/26/2019	0.000000	0.00	2,820.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		445558107	20190207P000060	12,217.000	JB HUNT TRANSPORT SERVICES INC CAS..		2/7/2019	2/7/2019	2/22/2019	0.000000	0.00	3,176.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		446413106	20190221P000090	2,512.000	HUNTINGTON INGALLS INDUSTRIES CAS..		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	2,160.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		452308109	20190328P000140	2,423.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		3/28/2019	3/28/2019	4/10/2019	0.000000	0.00	2,423.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		457187102	20190329P000020	8,869.000	INGREDION INC CASH DIVIDEND 062%		3/29/2019	3/29/2019	4/25/2019	0.000000	0.00	5,543.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		458140100	20190206P000030	19,059.000	INTEL CORP CASH DIVIDEND 031%		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	6,003.59	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		45856F104	20190314P000100	13,795.000	INTERCONTINENTAL EXCHANGE INC CAS..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	3,793.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		459200101	20190207P000070	2,620.000	INTERNATIONAL BUSINESS MACHINE CA..		2/7/2019	2/7/2019	3/9/2019	0.000000	0.00	4,113.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		459506101	20190322P000020	6,329.000	INTERNATIONAL FLAVORS & FRAGRA CA..		3/22/2019	3/22/2019	4/5/2019	0.000000	0.00	4,620.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		460690100	20190228P000130	33,678.000	INTERPUBLIC GROUP OF COS INC/T CAS..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	7,961.33	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		461202103	20190109P000040	2,583.000	INTUIT INC CASH DIVIDEND 047%		1/9/2019	1/9/2019	1/18/2019	0.000000	0.00	1,214.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		46625H100	20190103P000030	17,239.000	JPMORGAN CHASE & CO CASH DIVIDEND..		1/3/2019	1/3/2019	1/31/2019	0.000000	0.00	13,791.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		478160104	20190225P000010	3,439.000	JOHNSON & JOHNSON CASH DIVIDEND		2/25/2019	2/25/2019	3/12/2019	0.000000	0.00	3,095.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		48203R104	20190228P000140	34,424.000	JUNIPER NETWORKS INC CASH DIVIDEND..		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	6,540.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		482480100	20190214P000070	4,498.000	KLA-TENCOR CORP CASH DIVIDEND		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	3,373.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		485170302	20190308P000030	12,197.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		3/8/2019	3/8/2019	4/3/2019	0.000000	0.00	4,390.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		487836108	20190304P000020	17,296.000	KELLOGG CO CASH DIVIDEND 056%		3/4/2019	3/4/2019	3/15/2019	0.000000	0.00	9,685.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		494368103	20190307P000090	3,792.000	KIMBERLY-CLARK CORP CASH DIVIDEND		3/7/2019	3/7/2019	4/2/2019	0.000000	0.00	3,905.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		494568101	20190130P000050	18,678.000	KINDER MORGAN INC/DE CASH DIVIDEND..		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	3,735.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		500255104	20190319P000040	14,287.000	KOHL'S CORP CASH DIVIDEND 067%		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	9,572.29	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		500255104	20190319S003561 TC..	-131.000	KOHL'S CORP LATE POSTING DIVIDEND A..		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	-87.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		500754106	20190307P000100	13,369.000	KRAFT HEINZ CO/THE CASH DIVIDEND ..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	5,347.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		501044101	20190214P000080	52,416.000	KROGER CO/THE CASH DIVIDEND 014%		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	7,338.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		502413107	20190228P000150	7,519.000	L3 TECHNOLOGIES INC CASH DIVIDEND		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	6,391.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		518439104	20190227P000080	10,980.000	ESTEE LAUDER COS INC/THE CASH DIVID..		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	4,721.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		521865204	20190228P000160	4,849.000	LEAR CORP CASH DIVIDEND 075%		2/28/2019	2/28/2019	3/20/2019	0.000000	0.00	3,636.75	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		526057104	20190124P000030	18,691.000	LENNAR CORP CASH DIVIDEND 004%		1/24/2019	1/24/2019	2/8/2019	0.000000	0.00	747.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		532457108	20190214P000090	11,984.000	ELI LILLY & CO CASH DIVIDEND 064%		2/14/2019	2/14/2019	3/8/2019	0.000000	0.00	7,729.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		534187109	20190109P000050	11,443.000	LINCOLN NATIONAL CORP CASH DIVIDEND..		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	4,233.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		540424108	20190226P000010	19,718.000	LOEWS CORP CASH DIVIDEND 006%		2/26/2019	2/26/2019	3/12/2019	0.000000	0.00	1,232.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		548661107	20190122P000030	2,984.000	LOWE'S COS INC CASH DIVIDEND 048%		1/22/2019	1/22/2019	2/6/2019	0.000000	0.00	1,432.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		55261F104	20190301P000040	13,588.000	M&T BANK CORP CASH DIVIDEND 100%		3/1/2019	3/1/2019	3/29/2019	0.000000	0.00	13,588.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		552953101	20190307P000110	39,903.000	MGM RESORTS INTERNATIONAL CASH DIV..		3/7/2019	3/7/2019	3/15/2019	0.000000	0.00	5,187.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		55354G100	20190221P000100	7,426.000	MSCI INC CASH DIVIDEND 058%		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	4,307.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		554382101	20190220P000030	10,967.000	MACERICH CO/THE CASH DIVIDEND 0..		2/20/2019	2/20/2019	3/1/2019	0.000000	0.00	8,225.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		55616P104	20190314P000110	35,095.000	MACY'S INC CASH DIVIDEND 037%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	13,248.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		565849106	20190219P000030	115,269.000	MARATHON OIL CORP CASH DIVIDEND ..		2/19/2019	2/19/2019	3/11/2019	0.000000	0.00	5,763.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		56585A102	20190219P000040	23,174.475	MARATHON PETROLEUM CORP CASH DIV..		2/19/2019	2/19/2019	3/11/2019	0.000000	0.00	12,282.47	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		56585A102	20190312W000050	0.000	MARATHON PETROLEUM CORP DIVIDEND..		3/12/2019	3/12/2019	3/11/2019	0.000000	0.00	-0.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		571748102	20190129P000020	7,031.000	MARSH & MCLENNAN COS INC CASH DIVL..		1/29/2019	1/29/2019	2/15/2019	0.000000	0.00	2,917.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		574599106	20190110P000010	6,648.000	MASCO CORP CASH DIVIDEND 012%		1/10/2019	1/10/2019	2/11/2019	0.000000	0.00	797.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		57636Q104	20190108P000020	4,180.000	MASTERCARD INC CASH DIVIDEND 03..		1/8/2019	1/8/2019	2/8/2019	0.000000	0.00	1,379.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		57772K101	20190227P000090	22,744.000	MAXIM INTEGRATED PRODUCTS INC CAS..		2/27/2019	2/27/2019	3/14/2019	0.000000	0.00	10,462.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		580135101	20190228P000170	9,192.000	MCDONALD'S CORP CASH DIVIDEND 1..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	10,662.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		58933Y105	20190314P000120	17,037.000	MERCK & CO INC CASH DIVIDEND 055%		3/14/2019	3/14/2019	4/5/2019	0.000000	0.00	9,370.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		59156R108	20190204P000010	11,382.000	METLIFE INC CASH DIVIDEND 042%		2/4/2019	2/4/2019	3/13/2019	0.000000	0.00	4,780.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		594918104	20190220P000040	7,692.000	MICROSOFT CORP CASH DIVIDEND 04..		2/20/2019	2/20/2019	3/14/2019	0.000000	0.00	3,538.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		59522J103	20190114P000030	3,159.000	MID-AMERICA APARTMENT COMMUNIT C..		1/14/2019	1/14/2019	1/31/2019	0.000000	0.00	3,032.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		60871R209	20190301P000050	9,996.000	MOLSON COORS BREWING CO CASH DIVL..		3/1/2019	3/1/2019	3/15/2019	0.000000	0.00	4,098.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		609207105	20190328P000150	21,214.000	MONDELEZ INTERNATIONAL INC CASH DIVL..		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	5,515.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		615369105	20190222P000020	2,375.000	MOODY S CORP CASH DIVIDEND 050%		2/22/2019	2/22/2019	3/18/2019	0.000000	0.00	1,187.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		617446448	20190130P000060	4,907.000	MORGAN STANLEY CASH DIVIDEND 0..		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	1,472.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		61945C103	20190306P000040	39,036.000	MOSAIC CO/THE CASH DIVIDEND 002%		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	975.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		620076307	20190314P000130	14,982.000	MOTOROLA SOLUTIONS INC CASH DIVIDE..		3/14/2019	3/14/2019	4/15/2019	0.000000	0.00	8,539.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		631103108	20190314P000140	9,567.000	NASDAQ INC CASH DIVIDEND 044%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	4,209.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		637071101	20190314P000150	43,001.000	NATIONAL OILWELL VARCO INC CASH DIV..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	2,150.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		641100104	20190103P000040	13,350.000	NETAPP INC CASH DIVIDEND 040%		1/3/2019	1/3/2019	1/23/2019	0.000000	0.00	5,340.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		651639106	20190306P000050	42,077.000	NEWMONT MINING CORP CASH DIVIDEND..		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	5,890.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		65339F101	20190227P000100	20,657.000	NEXTERA ENERGY INC CASH DIVIDEND ..		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	25,821.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		654106103	20190301P000060	18,212.000	NIKE INC CASH DIVIDEND 022%		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	4,006.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		65473P105	20190208P000060	62,099.000	NISOURCE INC CASH DIVIDEND 020%		2/8/2019	2/8/2019	2/20/2019	0.000000	0.00	12,419.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		655044105	20190208P000070	51,914.000	NOBLE ENERGY INC CASH DIVIDEND ..		2/8/2019	2/8/2019	2/25/2019	0.000000	0.00	5,710.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		655844108	20190201P000020	3,199.000	NORFOLK SOUTHERN CORP CASH DIVID..		2/1/2019	2/1/2019	3/11/2019	0.000000	0.00	2,751.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		655844108	20190311A000140	3,199.000	NORFOLK SOUTHERN CORP		2/1/2019	2/1/2019	3/11/2019	0.000000	0.00	1,091.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		670346105	20190328P000160	15,247.000	NUCOR CORP CASH DIVIDEND 040%		3/28/2019	3/28/2019	5/10/2019	0.000000	0.00	6,098.80	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		674599105	20190308P000040	42,043.000	OCCIDENTAL PETROLEUM CORP CASH DL		3/8/2019	3/8/2019	4/15/2019	0.000000	0.00	32,793.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		693475105	20190116P000020	12,129.000	PNC FINANCIAL SERVICES GROUP I CAS..		1/16/2019	1/16/2019	2/5/2019	0.000000	0.00	11,522.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		693506107	20190221P000110	3,519.000	PPG INDUSTRIES INC CASH DIVIDEND ..		2/21/2019	2/21/2019	3/12/2019	0.000000	0.00	1,689.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		69351T106	20190307P000120	42,871.000	PPL CORP CASH DIVIDEND 041%		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	17,684.29	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		693656100	20190227P000110	8,070.000	PVH CORP CASH DIVIDEND 003%		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	302.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		695156109	20190314P000160	3,069.000	PACKAGING CORP OF AMERICA CASH DL		3/14/2019	3/14/2019	4/15/2019	0.000000	0.00	2,424.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		704326107	20190131P000050	7,495.000	PAYCHEX INC CASH DIVIDEND 056%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	4,197.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		704326107	20190215A000280	7,495.000	PAYCHEX INC		2/1/2019	1/31/2019	2/15/2019	0.000000	0.00	1,688.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		713448108	20190228P000180	3,909.000	PEPSICO INC CASH DIVIDEND 092%		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	3,625.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		717081103	20190131P000060	20,817.000	PFIZER INC CASH DIVIDEND 036%		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	7,494.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		717081103	20190301A000370	20,817.000	PFIZER INC		2/1/2019	1/31/2019	3/1/2019	0.000000	0.00	3,093.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		718546104	20190215P000050	23,738.000	PHILLIPS 66 CASH DIVIDEND 080%		2/15/2019	2/15/2019	3/1/2019	0.000000	0.00	16,990.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		723484101	20190131P000070	12,648.000	PINNACLE WEST CAPITAL CORP CASH DL		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	9,327.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		723484101	20190301A000380	12,648.000	PINNACLE WEST CAPITAL CORP		2/1/2019	1/31/2019	3/1/2019	0.000000	0.00	3,706.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74144T108	20190314P000170	6,881.000	T ROWE PRICE GROUP INC CASH DIVIDE..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	5,229.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74251V102	20190301P000070	5,966.000	PRINCIPAL FINANCIAL GROUP INC CASH ..		3/1/2019	3/1/2019	3/29/2019	0.000000	0.00	3,221.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		742718109	20190117P000020	5,843.000	PROCTER & GAMBLE CO/THE CASH DIVID..		1/17/2019	1/17/2019	2/15/2019	0.000000	0.00	4,190.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		743315103	20190201P000030	4,842.000	PROGRESSIVE CORP/THE CASH DIVIDEN..		2/1/2019	2/1/2019	2/11/2019	0.000000	0.00	12,172.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		743315103	20190211A000080	4,842.000	PROGRESSIVE CORP/THE		2/1/2019	2/1/2019	2/11/2019	0.000000	0.00	4,862.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74340W103	20190314P000180	23,829.000	PROLOGIS INC CASH DIVIDEND 053%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	12,629.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		744320102	20190219P000050	3,543.000	PRUDENTIAL FINANCIAL INC CASH DIVID..		2/19/2019	2/19/2019	3/14/2019	0.000000	0.00	3,543.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		744573106	20190307P000130	30,813.000	PUBLIC SERVICE ENTERPRISE GROU CA..		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	14,482.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		74834L100	20190114P000040	7,141.000	QUEST DIAGNOSTICS INC CASH DIVIDEN..		1/14/2019	1/14/2019	1/30/2019	0.000000	0.00	3,784.73	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		754730109	20190102P000010	2,487.000	RAYMOND JAMES FINANCIAL INC CASH D..		1/2/2019	1/2/2019	1/17/2019	0.000000	0.00	845.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		754730109	20190329P000030	3,469.000	RAYMOND JAMES FINANCIAL INC CASH D..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	1,179.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20190131P000080	12,080.000	REALTY INCOME CORP CASH DIVIDEND ..		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	2,724.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20190215A000290	12,080.000	REALTY INCOME CORP		2/1/2019	1/31/2019	2/15/2019	0.000000	0.00	1,095.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20190228P000190	16,936.000	REALTY INCOME CORP CASH DIVIDEND ..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	3,819.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		756109104	20190329P000040	16,949.000	REALTY INCOME CORP CASH DIVIDEND ..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	3,807.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		758849103	20190222P000030	7,502.000	REGENCY CENTERS CORP CASH DIVIDE..		2/22/2019	2/22/2019	3/7/2019	0.000000	0.00	4,388.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		7591EP100	20190307P000140	111,671.000	REGIONS FINANCIAL CORP CASH DIVIDE..		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	15,633.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		760759100	20190329P000050	20,055.000	REPUBLIC SERVICES INC CASH DIVIDEN..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	7,520.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		761152107	20190206P000040	11,360.000	RESMED INC CASH DIVIDEND 037%		2/6/2019	2/6/2019	3/14/2019	0.000000	0.00	4,203.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		773903109	20190215P000060	1,856.000	ROCKWELL AUTOMATION INC CASH DIVL		2/15/2019	2/15/2019	3/1/2019	0.000000	0.00	1,800.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		776696106	20190108P000030	4,014.000	ROPER TECHNOLOGIES INC CASH DIVIDE..		1/8/2019	1/8/2019	1/23/2019	0.000000	0.00	1,856.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		778296103	20190315P000050	11,346.000	ROSS STORES INC CASH DIVIDEND 02..		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	2,893.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		78409V104	20190225P000020	6,333.000	S&P GLOBAL INC CASH DIVIDEND 057%		2/25/2019	2/25/2019	3/12/2019	0.000000	0.00	3,609.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		78440X101	20190328P000170	8,972.000	SL GREEN REALTY CORP CASH DIVIDEN..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	7,626.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		81211K100	20190307P000150	8,015.000	SEALED AIR CORP CASH DIVIDEND 01..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	1,282.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		816851109	20190321P000040	16,814.000	SEMPRA ENERGY CASH DIVIDEND 096..		3/21/2019	3/21/2019	4/15/2019	0.000000	0.00	16,267.55	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		829688103	20190206P000080	151,410.000	SIRIUS XM HOLDINGS INC CASH DIVIDEN..		2/8/2019	2/8/2019	2/28/2019	0.000000	0.00	1,832.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		829688103	20190301A000390	151,410.000	SIRIUS XM HOLDINGS INC		2/8/2019	2/8/2019	2/28/2019	0.000000	0.00	1,676.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		829688103	20190304A000080	-302,820.000	SIRIUS XM HOLDINGS INC		2/8/2019	2/8/2019	2/28/2019	0.000000	0.00	-1,676.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		83088M102	20190225P000030	12,034.000	SKYWORKS SOLUTIONS INC CASH DIVID..		2/25/2019	2/25/2019	3/19/2019	0.000000	0.00	4,572.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		832696405	20190214P000100	10,460.000	JM SMUCKER CO/THE CASH DIVIDEND ..		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	8,891.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		832696405	20190301A000400	10,460.000	JM SMUCKER CO/THE		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	5,202.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		833034101	20190222P000040	5,995.000	SNAP-ON INC CASH DIVIDEND 095%		2/22/2019	2/22/2019	3/11/2019	0.000000	0.00	5,695.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		842587107	20190215P000070	58,375.000	SOUTHERN CO/THE CASH DIVIDEND 0..		2/15/2019	2/15/2019	3/6/2019	0.000000	0.00	35,025.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		854502101	20190304P000030	5,367.000	STANLEY BLACK & DECKER INC CASH DI..		3/4/2019	3/4/2019	3/19/2019	0.000000	0.00	3,542.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		855244109	20190206P000050	24,421.000	STARBUCKS CORP CASH DIVIDEND 03..		2/6/2019	2/6/2019	2/22/2019	0.000000	0.00	8,791.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		857477103	20190329P000060	5,921.000	STATE STREET CORP CASH DIVIDEND ..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	2,782.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		858119100	20190328P000180	31,260.000	STEEL DYNAMICS INC CASH DIVIDEND ..		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	7,502.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		863667101	20190328P000190	4,555.000	STRYKER CORP CASH DIVIDEND 052%		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	2,368.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		867914103	20190227P000120	20,820.000	SUNTRUST BANKS INC CASH DIVIDEND ..		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	10,410.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		871829107	20190103P000050	9,524.000	SYSCO CORP CASH DIVIDEND 039%		1/30/2019	1/30/2019	1/25/2019	0.000000	0.00	3,714.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		872540109	20190213P000040	21,763.000	TJX COS INC/THE CASH DIVIDEND 0..		2/13/2019	2/13/2019	3/7/2019	0.000000	0.00	4,243.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		876030107	20190307P000160	27,555.000	TAPESTRY INC CASH DIVIDEND 033%		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	9,299.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		87612E106	20190219P000060	22,764.000	TARGET CORP CASH DIVIDEND 064%		2/19/2019	2/19/2019	3/10/2019	0.000000	0.00	14,568.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		87612G101	20190130P000070	26,222.000	TARGA RESOURCES CORP CASH DIVIDE..		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	23,862.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		882508104	20190130P000080	8,234.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		1/30/2019	1/30/2019	2/11/2019	0.000000	0.00	6,340.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		883203101	20190314P000190	22,080.000	TEXTRON INC CASH DIVIDEND 002%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	441.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		883556102	20190314P000200	5,147.000	THERMO FISHER SCIENTIFIC INC CASH DI..		3/14/2019	3/14/2019	4/16/2019	0.000000	0.00	977.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		88579Y101	20190214P000110	1,830.000	3M CO CASH DIVIDEND 144%		2/14/2019	2/14/2019	3/12/2019	0.000000	0.00	2,635.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		886547108	20190319P000050	14,321.000	TIFFANY & CO CASH DIVIDEND 055%		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	7,876.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		886547108	20190319S003691 TC..	-55.000	TIFFANY & CO LATE POSTING DIVIDEND A..		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	-30.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		891027104	20190103P000060	7,233.000	TORCHMARK CORP CASH DIVIDEND 0..		1/3/2019	1/3/2019	2/1/2019	0.000000	0.00	1,157.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		891906109	20190320P000010	11,720.000	TOTAL SYSTEM SERVICES INC CASH DIVL..		3/20/2019	3/20/2019	4/1/2019	0.000000	0.00	1,523.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		892356106	20190222P000050	7,971.000	TRACTOR SUPPLY CO CASH DIVIDEND ..		2/22/2019	2/22/2019	3/12/2019	0.000000	0.00	2,471.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		89417E109	20190308P000050	5,968.000	TRAVELERS COS INC/THE CASH DIVIDEN..		3/8/2019	3/8/2019	3/29/2019	0.000000	0.00	4,595.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		902494103	20190228P000200	19,749.000	TYSON FOODS INC CASH DIVIDEND 03..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	7,405.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		902653104	20190109P000060	11,192.000	UDR INC CASH DIVIDEND 032%		1/9/2019	1/9/2019	1/31/2019	0.000000	0.00	3,609.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		902973304	20190328P000200	22,495.000	US BANCORP CASH DIVIDEND 037%		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	8,323.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		907818108	20190227P000130	6,260.000	UNION PACIFIC CORP CASH DIVIDEND ..		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	5,508.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		913017109	20190214P000120	9,462.947	UNITED TECHNOLOGIES CORP CASH DIVL..		2/14/2019	2/14/2019	3/10/2019	0.000000	0.00	6,955.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		913017109	20190311A000130	0.000	UNITED TECHNOLOGIES CORP		2/14/2019	2/14/2019	3/10/2019	0.000000	0.00	-0.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		91324P102	20190308P000060	3,583.000	UNITEDHEALTH GROUP INC CASH DIVIDE..		3/8/2019	3/8/2019	3/19/2019	0.000000	0.00	3,224.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		913903100	20190228P000210	12,567.000	UNIVERSAL HEALTH SERVICES INC CASH..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,256.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		91529Y106	20190125P000020	15,619.000	UNUM GROUP CASH DIVIDEND 026%		1/25/2019	1/25/2019	2/15/2019	0.000000	0.00	4,060.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		918204108	20190307P000170	16,167.000	VF CORP CASH DIVIDEND 051%		3/7/2019	3/7/2019	3/18/2019	0.000000	0.00	8,255.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		91913Y100	20190212P000030	19,801.000	VALERO ENERGY CORP CASH DIVIDEND ..		2/12/2019	2/12/2019	3/5/2019	0.000000	0.00	17,820.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92276F100	20190329P000070	12,061.000	VENTAS INC CASH DIVIDEND 079%		3/29/2019	3/29/2019	4/12/2019	0.000000	0.00	9,558.34	0.00



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Period : 1/1/2019 to 3/31/2019

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		92343V104	20190109P000070	11,607.000	VERIZON COMMUNICATIONS INC CASH DIV.		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	6,993.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92345Y106	20190314P000210	10,301.000	VERISK ANALYTICS INC CASH DIVIDEND		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	2,575.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92553P201	20190314P000220	46,384.000	VIACOM INC CASH DIVIDEND 020%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	9,276.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92826C839	20190214P000130	6,010.000	VISA INC CASH DIVIDEND 025%		2/14/2019	2/14/2019	3/5/2019	0.000000	0.00	1,502.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		92939U106	20190213P000050	38,426.000	WEC ENERGY GROUP INC CASH DIVIDEN..		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	22,671.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		93114Z103	20190314P000230	24,478.000	WALMART INC CASH DIVIDEND 053%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	12,973.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		93142Z108	20190214P000140	19,287.000	WALGREENS BOOTS ALLIANCE INC CASH..		2/14/2019	2/14/2019	3/12/2019	0.000000	0.00	6,486.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		94106L109	20190307P000180	9,444.000	WASTE MANAGEMENT INC CASH DIVIDEN..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	4,840.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		95040Q104	20190221P000120	27,283.000	WELLTOWER INC CASH DIVIDEND 0..		2/21/2019	2/21/2019	2/28/2019	0.000000	0.00	23,736.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		95980Z109	20190314P000240	16,879.000	WESTERN UNION CO THE CASH DIVIDEN..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	3,375.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		96145D105	20190214P000150	11,918.000	WESTROCK CO CASH DIVIDEND 045%		2/14/2019	2/14/2019	2/25/2019	0.000000	0.00	5,422.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		963320106	20190228P000220	4,910.000	WHIRLPOOL CORP CASH DIVIDEND 11..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	5,646.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98310W108	20190315P000060	6,814.000	WYNDHAM DESTINATIONS INC CASH DIVL..		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	3,066.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		983134107	20190214P000160	5,276.000	WYNN RESORTS LTD CASH DIVIDEND ..		2/14/2019	2/14/2019	2/26/2019	0.000000	0.00	3,957.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		983898100	20190314P000250	36,550.000	XCEL ENERGY INC CASH DIVIDEND 04..		3/14/2019	3/14/2019	4/20/2019	0.000000	0.00	14,802.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		983919101	20190205P000010	16,609.000	XILINX INC CASH DIVIDEND 036%		2/5/2019	2/5/2019	2/21/2019	0.000000	0.00	5,979.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98419M100	20190213P000060	16,691.000	XYLEM INC/NY CASH DIVIDEND 024%		2/13/2019	2/13/2019	3/14/2019	0.000000	0.00	4,095.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		988498101	20190213P000070	9,493.000	YUM! BRANDS INC CASH DIVIDEND 04..		2/13/2019	2/13/2019	3/8/2019	0.000000	0.00	3,987.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98956P102	20190328P000210	5,346.000	ZIMMER BIOMET HOLDINGS INC CASH DL..		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	1,283.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		989701107	20190213P000080	25,050.000	ZIONS BANCORP NA CASH DIVIDEND ..		2/13/2019	2/13/2019	2/21/2019	0.000000	0.00	7,515.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		98976V103	20190117P000030	6,599.000	ZOETIS INC CASH DIVIDEND 016%		1/17/2019	1/17/2019	3/1/2019	0.000000	0.00	1,082.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		FHB903208	20190329A0000420	0.850	MARRIOTT INTERNATIONAL		3/4/2019	3/4/2019	3/28/2019	0.000000	0.00	0.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G0177J108	20190214P000010	2,710.000	ALLERGAN PLC CASH DIVIDEND 074%		2/14/2019	2/14/2019	3/15/2019	0.000000	0.00	2,005.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G02602103	20190328P000010	14,496.000	AMDOCS LTD CASH DIVIDEND 028%		3/28/2019	3/28/2019	4/19/2019	0.000000	0.00	4,131.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G0408V102	20190131P000010	5,158.000	AON PLC CASH DIVIDEND 040%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	2,063.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G0408V102	20190215A000250	5,158.000	AON PLC		2/1/2019	1/31/2019	2/15/2019	0.000000	0.00	828.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G16249107	20190102A000260	-4,767.000	BROOKFIELD PROPERTY PARTNERS L		12/1/2018	11/29/2018	12/31/2018	0.000000	0.00	-977.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G16249107	20190102A000300	0.000	BROOKFIELD PROPERTY PARTNERS L		12/1/2018	11/29/2018	12/31/2018	0.000000	0.00	977.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DAC		G16249107	20190102A000300	0.000	BROOKFIELD PROPERTY PARTNERS L		12/1/2018	11/29/2018	12/31/2018	0.000000	0.00	-977.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G16962105	20190215P000010	16,915.000	BUNGE LTD CASH DIVIDEND 050%		2/15/2019	2/15/2019	3/4/2019	0.000000	0.00	8,457.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G29183103	20190307P000010	11,367.000	EATON CORP PLC CASH DIVIDEND 07..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	8,070.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G3223R108	20190305P000010	4,810.000	EVEREST RE GROUP LTD CASH DIVIDEN..		3/5/2019	3/5/2019	3/20/2019	0.000000	0.00	6,734.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G47791101	20190307P000020	15,133.000	INGERSOLL-RAND PLC CASH DIVIDEND ..		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	8,020.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G4918T108	20190213P000010	13,293.000	INVESCO LTD CASH DIVIDEND 030%		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	3,987.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G51502105	20190315P000010	14,951.000	JOHNSON CONTROLS INTERNATIONAL C..		3/15/2019	3/15/2019	4/12/2019	0.000000	0.00	3,887.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G5960L103	20190321P000010	17,109.000	MEDTRONIC PLC CASH DIVIDEND 050%		3/21/2019	3/21/2019	4/12/2019	0.000000	0.00	8,554.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G6095L109	20190325A000052	2,963.000	APTIV PLC LATE POSTING DIVIDEND ADJ..		3/1/2019	2/5/2019	2/20/2019	0.000000	0.00	651.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G6095L109	20190325A000071	84.000	APTIV PLC LATE POSTING DIVIDEND ADJ..		3/1/2019	2/5/2019	2/20/2019	0.000000	0.00	18.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G6095L109	20190325A000081	-3,047.000	APTIV PLC LATE POSTING DIVIDEND ADJ..		3/1/2019	2/5/2019	2/20/2019	0.000000	0.00	-670.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G6518L108	20190306P000010	16,232.000	NIELSEN HOLDINGS PLC CASH DIVIDEND ..		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	5,681.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G7945M107	20190319P000010	17,726.000	SEAGATE TECHNOLOGY PLC CASH DIVID..		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	11,167.38	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		G7945M107	20190319S000171 TC...	198.000	SEAGATE TECHNOLOGY PLC LATE POSTL		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	124.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G7500T104	20190124P000010	9,216.000	PENTAIR PLC CASH DIVIDEND 018%		1/24/2019	1/24/2019	2/8/2019	0.000000	0.00	1,659.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G96629103	20190328P000020	7,027.000	WILLIS TOWERS WATSON PLC CASH DIVL		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	4,567.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		G97822103	20190228P000010	14,836.000	PERRIGO CO PLC CASH DIVIDEND 019...		2/28/2019	2/28/2019	3/19/2019	0.000000	0.00	2,818.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		H1467J104	20190321P000020	6,199.000	CHUBB LTD CASH DIVIDEND 073%		3/21/2019	3/21/2019	4/12/2019	0.000000	0.00	4,525.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		H84989104	20190221P000010	7,793.000	TE CONNECTIVITY LTD CASH DIVIDEND		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	3,428.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DA		V7780T103	20190306P000020	8,346.000	ROYAL CARIBBEAN CRUISES LTD CASH D...		3/6/2019	3/6/2019	4/5/2019	0.000000	0.00	5,842.20	0.00
DIVIDENDS						4,954,689.000							1,860,714.82	1,860,714.82	0.00
U.S. DOLLAR						4,954,689.000							1,860,714.82	1,860,714.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		001055102	20190301S000190	26,983.000	AFLAC INC		3/1/2019	2/19/2019	3/1/2019	0.000000	7,285.41	7,285.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00206R102	20190201S000080	23,334.000	AT&T INC		2/1/2019	1/9/2019	2/1/2019	0.000000	11,900.34	11,900.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		002824100	20190215S000150	13,314.000	ABBOTT LABORATORIES		2/15/2019	1/14/2019	2/15/2019	0.000000	4,260.48	4,260.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00751Y106	20190104S000010	4,251.000	ADVANCE AUTO PARTS INC		1/4/2019	12/20/2018	1/4/2019	0.000000	255.06	255.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		00846U101	20190123S000060	7,284.000	AGILENT TECHNOLOGIES INC		1/23/2019	12/28/2018	1/23/2019	0.000000	1,194.58	1,194.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		009158106	20190211S000020	3,591.000	AIR PRODUCTS & CHEMICALS INC		2/11/2019	12/31/2018	2/11/2019	0.000000	3,950.10	3,950.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		012653101	20190102S000030	1,645.000	ALBEMARLE CORP		1/2/2019	12/13/2018	1/2/2019	0.000000	551.08	551.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		012653101	20190102S0000120	1,746.000	ALBEMARLE CORP		1/2/2019	12/13/2018	1/2/2019	0.000000	584.91	584.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		015271109	20190115S000160	2,071.000	ALEXANDRIA REAL ESTATE EQUITIE		1/15/2019	12/29/2018	1/15/2019	0.000000	2,008.87	2,008.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		018802108	20190215S000110	23,706.000	ALLIANT ENERGY CORP		2/15/2019	1/30/2019	2/15/2019	0.000000	8,415.63	8,415.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		020002101	20190102S000150	9,193.000	ALLSTATE CORP/THE		1/2/2019	11/29/2018	1/2/2019	0.000000	4,228.78	4,228.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		02005N100	20190215S000230	24,506.000	ALLY FINANCIAL INC		2/15/2019	1/31/2019	2/15/2019	0.000000	4,166.02	4,166.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		023608102	20190329S000360	44,755.000	AMEREN CORP		3/29/2019	3/12/2019	3/29/2019	0.000000	21,258.63	21,258.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		025537101	20190308S000130	14,022.000	AMERICAN ELECTRIC POWER CO INC		3/8/2019	2/7/2019	3/8/2019	0.000000	9,394.74	9,394.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		025816109	20190208S000120	6,133.000	AMERICAN EXPRESS CO		2/8/2019	1/30/2019	2/8/2019	0.000000	2,391.87	2,391.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		026874784	20190329S000200	21,666.000	AMERICAN INTERNATIONAL GROUP I		3/29/2019	3/14/2019	3/29/2019	0.000000	6,933.12	6,933.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		030420103	20190301S000080	13,363.000	AMERICAN WATER WORKS CO INC		3/1/2019	2/6/2019	3/1/2019	0.000000	6,080.17	6,080.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		031100100	20190329S000370	9,086.000	AMETEK INC		3/29/2019	3/14/2019	3/29/2019	0.000000	1,272.04	1,272.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		032095101	20190108S000040	6,844.000	AMPHENOL CORP		1/8/2019	12/14/2018	1/8/2019	0.000000	1,574.12	1,574.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		032511107	20190327S000010	25,621.000	ANADARKO PETROLEUM CORP		3/27/2019	3/12/2019	3/27/2019	0.000000	7,686.30	7,686.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		035710409	20190131S000160	113,575.000	ANNALY CAPITAL MANAGEMENT INC		1/31/2019	12/28/2018	1/31/2019	0.000000	34,072.50	34,072.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		036752103	20190329S000150	5,859.000	ANTHEM INC		3/29/2019	3/15/2019	3/29/2019	0.000000	4,687.20	4,687.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		037411105	20190222S000060	26,547.000	APACHE CORP		2/22/2019	1/18/2019	2/22/2019	0.000000	6,636.75	6,636.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		039463102	20190312S000090	36,096.000	ARCHER-DANIELS-MIDLAND CO		3/12/2019	2/15/2019	3/12/2019	0.000000	12,633.60	12,633.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		03965L100	20190225S000050	22,085.000	ARCONIC INC		2/25/2019	2/7/2019	2/25/2019	0.000000	1,325.10	1,325.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		052800109	20190307S000190	10,990.000	AUTOLIV INC		3/7/2019	2/21/2019	3/7/2019	0.000000	6,813.80	6,813.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		053484101	20190115S000170	3,762.000	AVALONBAY COMMUNITIES INC		1/15/2019	12/28/2018	1/15/2019	0.000000	5,530.14	5,530.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		054937107	20190301S000160	9,336.000	BB&T CORP		3/1/2019	2/12/2019	3/1/2019	0.000000	3,781.08	3,781.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		054937107	20190301S000220	26,900.000	BB&T CORP		3/1/2019	2/12/2019	3/1/2019	0.000000	10,894.50	10,894.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		058498106	20190315S000300	11,509.000	BALL CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	1,150.90	1,150.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		060505104	20190329S000230	47,992.000	BANK OF AMERICA CORP		3/29/2019	2/28/2019	3/29/2019	0.000000	7,198.80	7,198.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		064058100	20190208S000130	22,186.000	BANK OF NEW YORK MELLON CORP/T		2/8/2019	1/25/2019	2/8/2019	0.000000	6,212.08	6,212.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		071813109	20190102S000180	13,077.000	BAXTER INTERNATIONAL INC		1/2/2019	11/30/2018	1/2/2019	0.000000	2,484.63	2,484.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		075887109	20190329S000110	1,579.000	BECTON DICKINSON AND CO		3/29/2019	3/7/2019	3/29/2019	0.000000	1,215.83	1,215.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		097023105	20190301S000210	3,397.000	BOEING CO/THE		3/1/2019	2/7/2019	3/1/2019	0.000000	6,980.84	6,980.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		099724106	20190315S000210	12,887.000	BORGWARNER INC		3/15/2019	2/28/2019	3/15/2019	0.000000	2,190.79	2,190.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		11133T103	20190103S000070	6,817.000	BROADRIDGE FINANCIAL SOLUTIONS		1/3/2019	12/13/2018	1/3/2019	0.000000	3,306.25	3,306.25	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	115637209	201901025000170	18,152.000	BROWN-FORMAN CORP		1/2/2019	12/6/2018	1/2/2019	0.000000	3,013.23	3,013.23	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	12508E101	20190329S000080	8,931.000	CDK GLOBAL INC		3/29/2019	2/28/2019	3/29/2019	0.000000	1,339.65	1,339.65	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	12514G108	20190312S000070	7,110.000	CDW CORP/IDE		3/12/2019	2/22/2019	3/12/2019	0.000000	2,097.45	2,097.45	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	12541W209	20190329S000270	9,395.000	CH ROBINSON WORLDWIDE INC		3/29/2019	2/28/2019	3/29/2019	0.000000	4,697.50	4,697.50	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	125561801	20190222S000120	12,618.000	CIT GROUP INC		2/22/2019	2/7/2019	2/22/2019	0.000000	3,154.50	3,154.50	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	12572Q105	20190116S000040	11,143.000	CME GROUP INC		1/16/2019	12/27/2018	1/16/2019	0.000000	19,500.25	19,500.25	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	12572Q105	20190325S000010	15,863.000	CME GROUP INC		3/25/2019	3/7/2019	3/25/2019	0.000000	11,897.25	11,897.25	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	125996100	20190228S000230	38,771.000	CMS ENERGY CORP		2/28/2019	1/31/2019	2/28/2019	0.000000	14,829.91	14,829.91	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	12640B103	20190315S000140	6,402.000	CSX CORP		3/15/2019	2/27/2019	3/15/2019	0.000000	1,536.48	1,536.48	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	126650100	20190204S000020	3,543.000	CVS HEALTH CORP		2/4/2019	1/24/2019	2/4/2019	0.000000	1,771.50	1,771.50	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	127097103	20190207S000080	21,028.000	CABOT OIL & GAS CORP		2/7/2019	1/23/2019	2/7/2019	0.000000	1,471.96	1,471.96	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	134429109	20190128S000010	12,525.000	CAMPBELL SOUP CO		1/28/2019	1/8/2019	1/28/2019	0.000000	4,383.75	4,383.75	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	14040H105	20190222S000080	7,762.000	CAPITAL ONE FINANCIAL CORP		2/22/2019	2/8/2019	2/22/2019	0.000000	3,104.80	3,104.80	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	143658300	20190315S000330	12,438.000	CARNIVAL CORP		3/15/2019	2/21/2019	3/15/2019	0.000000	6,219.00	6,219.00	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	143658300	20190315S000340	4,919.000	CARNIVAL CORP		3/15/2019	2/21/2019	3/15/2019	0.000000	2,459.50	2,459.50	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	150870103	20190301S000300	4,032.000	CELANESE CORP		3/1/2019	2/15/2019	3/1/2019	0.000000	2,177.28	2,177.28	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	15189T107	20190314S000260	45,124.000	CENTERPOINT ENERGY INC		3/14/2019	2/20/2019	3/14/2019	0.000000	12,973.15	12,973.15	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	156700106	20190322S000060	39,916.000	CENTURYLINK INC		3/22/2019	3/11/2019	3/22/2019	0.000000	9,979.00	9,979.00	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	166764100	20190311S000120	17,750.000	CHEVRON CORP		3/11/2019	2/14/2019	3/11/2019	0.000000	21,122.50	21,122.50	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	171340102	20190301S000320	14,960.000	CHURCH & DWIGHT CO INC		3/1/2019	2/14/2019	3/1/2019	0.000000	3,403.40	3,403.40	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	171798101	20190301S000120	8,014.000	CIMAREX ENERGY CO		3/1/2019	2/14/2019	3/1/2019	0.000000	1,442.52	1,442.52	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	172062101	20190115S000090	9,330.000	CINCINNATI FINANCIAL CORP		1/15/2019	12/18/2018	1/15/2019	0.000000	4,944.90	4,944.90	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	17275R102	20190123S000050	17,626.000	CISCO SYSTEMS INC		1/23/2019	1/3/2019	1/23/2019	0.000000	5,816.58	5,816.58	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	172967424	20190222S000110	5,607.000	CITIGROUP INC		2/22/2019	2/1/2019	2/22/2019	0.000000	2,523.15	2,523.15	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	174610105	20190214S000170	23,241.000	CITIZENS FINANCIAL GROUP INC		2/14/2019	1/30/2019	2/14/2019	0.000000	7,437.12	7,437.12	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	177376100	20190322S000110	8,898.000	CITRIX SYSTEMS INC		3/22/2019	3/7/2019	3/22/2019	0.000000	3,114.30	3,114.30	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	189054109	20190208S000090	960.000	CLOROX CO/THE		2/8/2019	1/22/2019	2/8/2019	0.000000	921.60	921.60	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	189054109	20190208S000150	6,435.000	CLOROX CO/THE		2/8/2019	1/22/2019	2/8/2019	0.000000	6,177.60	6,177.60	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	192446102	20190228S000280	22,339.000	COGNIZANT TECHNOLOGY SOLUTIONS		2/28/2019	2/20/2019	2/28/2019	0.000000	4,467.80	4,467.80	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	194162103	20190215S000240	6,516.000	COLGATE-PALMOLIVE CO		2/15/2019	1/22/2019	2/15/2019	0.000000	2,736.72	2,736.72	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	20030N101	20190123S000040	16,742.000	COMCAST CORP		1/23/2019	12/31/2018	1/23/2019	0.000000	3,180.98	3,180.98	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	200340107	20190102S000200	15,130.000	COMERICA INC		1/2/2019	12/13/2018	1/1/2019	0.000000	9,078.00	9,078.00	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	205887102	20190301S000140	22,468.000	CONAGRA BRANDS INC		3/1/2019	1/29/2019	3/1/2019	0.000000	4,774.45	4,774.45	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	20605P101	20190329S000120	14,412.000	CONCHO RESOURCES INC		3/29/2019	2/28/2019	3/29/2019	0.000000	1,801.50	1,801.50	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	20825C104	20190301S000240	35,072.000	CONOCOPHILLIPS		3/1/2019	2/8/2019	3/1/2019	0.000000	10,696.96	10,696.96	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	209115104	20190315S000080	22,030.000	CONSOLIDATED EDISON INC		3/15/2019	2/12/2019	3/15/2019	0.000000	16,302.20	16,302.20	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	21036P108	20190226S000030	3,214.000	CONSTELLATION BRANDS INC		2/26/2019	2/11/2019	2/26/2019	0.000000	2,378.36	2,378.36	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	216648402	20190208S000160	3,986.000	COOPER COS INC/THE		2/8/2019	1/18/2019	2/8/2019	0.000000	119.58	119.58	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	219350105	20190329S000240	25,806.000	CORNING INC		3/29/2019	2/27/2019	3/29/2019	0.000000	5,121.20	5,121.20	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	21260K105	20190222S000090	3,566.000	COSTCO WHOLESALE CORP		2/22/2019	2/7/2019	2/22/2019	0.000000	2,032.62	2,032.62	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	222070203	20190315S000230	65,936.000	COTY INC		3/15/2019	2/27/2019	3/15/2019	0.000000	8,242.00	8,242.00	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	231021106	20190307S000200	2,755.000	CUMMINS INC		3/7/2019	2/21/2019	3/7/2019	0.000000	3,140.70	3,140.70	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	23331A109	20190225S000060	24,802.000	DR HORTON INC		2/25/2019	2/8/2019	2/25/2019	0.000000	3,720.30	3,720.30	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	233331107	20190115S000080	12,459.000	DTE ENERGY CO		1/15/2019	12/14/2018	1/15/2019	0.000000	11,773.76	11,773.76	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	23355L106	20190115S000020	6,072.000	DXC TECHNOLOGY CO		1/15/2019	12/4/2018	1/15/2019	0.000000	1,153.68	1,153.68	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	235851102	20190125S000050	8,238.000	DANAHER CORP		1/25/2019	12/27/2018	1/25/2019	0.000000	1,318.08	1,318.08	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	237194105	20190201S000060	9,516.000	DARDEN RESTAURANTS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	7,137.00	7,137.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	247361702	201903225000070	23,049.000	DELTA AIR LINES INC		3/22/2019	2/28/2019	3/22/2019	0.000000	8,067.15	8,067.15	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	24906P109	201901115000060	17,565.000	DENTSPLY SIRONA INC		1/11/2019	12/27/2018	1/11/2019	0.000000	1,536.94	1,536.94	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	254667106	201901105000040	5,930.000	WALT DISNEY CO/THE		1/10/2019	12/7/2018	1/10/2019	0.000000	5,218.40	5,218.40	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	256677105	201901225000050	3,566.000	DOLLAR GENERAL CORP		1/22/2019	1/7/2019	1/22/2019	0.000000	1,034.14	1,034.14	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	260003108	201903155000100	17,681.000	DOVER CORP		3/15/2019	2/27/2019	3/15/2019	0.000000	8,486.88	8,486.88	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	26078J100	201903155000260	8,270.000	DOWDUPONT INC		3/15/2019	2/27/2019	3/15/2019	0.000000	3,142.60	3,142.60	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	264411505	201902285000240	40,968.000	DUKE REALTY CORP		2/28/2019	2/13/2019	2/28/2019	0.000000	8,808.12	8,808.12	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	26441C204	201903185000040	16,095.000	DUKE ENERGY CORP		3/18/2019	2/14/2019	3/18/2019	0.000000	14,928.11	14,928.11	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	26875P101	201901315000140	5,262.000	EOG RESOURCES INC		1/31/2019	1/16/2019	1/31/2019	0.000000	1,157.64	1,157.64	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	277432100	201901045000020	10,879.000	EASTMAN CHEMICAL CO		1/4/2019	12/14/2018	1/4/2019	0.000000	6,744.98	6,744.98	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	278865100	201901155000050	2,136.000	ECOLAB INC		1/15/2019	12/17/2018	1/15/2019	0.000000	982.56	982.56	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	281020107	201901315000100	13,450.000	EDISON INTERNATIONAL		1/31/2019	12/28/2018	1/31/2019	0.000000	8,238.13	8,238.13	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	291011104	201903115000090	13,991.000	EMERSON ELECTRIC CO		3/11/2019	2/14/2019	3/11/2019	0.000000	6,855.59	6,855.59	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	29364G103	201903015000290	22,890.000	ENTERGY CORP		3/1/2019	2/13/2019	3/1/2019	0.000000	20,829.90	20,829.90	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	29476L107	201901115000040	9,572.000	EQUITY RESIDENTIAL		1/11/2019	12/31/2018	1/11/2019	0.000000	5,168.88	5,168.88	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	297178105	201901155000150	5,108.000	ESSEX PROPERTY TRUST INC		1/15/2019	12/31/2018	1/15/2019	0.000000	9,500.88	9,500.88	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	30034W106	201903205000320	40,764.000	EVERGY INC		3/20/2019	3/1/2019	3/20/2019	0.000000	19,362.90	19,362.90	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	30040W108	201903295000090	20,879.000	EVERSOURCE ENERGY		3/29/2019	3/4/2019	3/29/2019	0.000000	10,742.27	10,742.27	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	30161N101	201903085000090	50,757.000	EXELON CORP		3/8/2019	2/19/2019	3/8/2019	0.000000	18,399.41	18,399.41	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	30212P303	201903275000020	3,397.000	EXPEDIA GROUP INC		3/27/2019	3/6/2019	3/27/2019	0.000000	1,087.04	1,087.04	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	30231G102	201903115000110	15,295.000	EXXON MOBIL CORP		3/11/2019	2/8/2019	3/11/2019	0.000000	12,541.90	12,541.90	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	311900104	201902275000140	4,476.000	FASTENAL CO		2/27/2019	1/30/2019	2/27/2019	0.000000	1,924.68	1,924.68	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	31428X106	201901025000080	3,285.000	FEDEX CORP		1/2/2019	12/7/2018	1/2/2019	0.000000	2,135.25	2,135.25	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	31620M106	201903295000140	7,676.000	FIDELITY NATIONAL INFORMATION		3/29/2019	3/14/2019	3/29/2019	0.000000	2,686.60	2,686.60	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	31620R303	201903295000340	17,311.000	FIDELITY NATIONAL FINANCIAL IN		3/29/2019	3/14/2019	3/29/2019	0.000000	5,366.41	5,366.41	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	316773100	201901155000190	32,119.000	FIFTH THIRD BANCORP		1/15/2019	12/28/2018	1/15/2019	0.000000	7,066.18	7,066.18	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	337932107	201903015000130	69,349.000	FIRSTENERGY CORP		3/1/2019	2/6/2019	3/1/2019	0.000000	26,352.62	26,352.62	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	345370860	201903015000230	24,002.000	FORD MOTOR CO		3/1/2019	1/30/2019	3/1/2019	0.000000	3,600.30	3,600.30	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	34959J108	201903295000190	16,399.000	FORTIVE CORP		3/29/2019	2/21/2019	3/29/2019	0.000000	1,147.93	1,147.93	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	34964C106	201903135000020	9,948.000	FORTUNE BRANDS HOME & SECURITY		3/13/2019	2/21/2019	3/13/2019	0.000000	2,188.56	2,188.56	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	354613101	201901115000050	12,690.000	FRANKLIN RESOURCES INC		1/11/2019	12/28/2018	1/11/2019	0.000000	3,299.40	3,299.40	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	35671D857	201902015000070	26,598.000	FREEMONT-MCMORAN INC		2/1/2019	1/14/2019	2/1/2019	0.000000	1,329.90	1,329.90	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	363576109	201903115000130	12,845.000	ARTHUR J GALLAGHER & CO		3/15/2019	2/28/2019	3/15/2019	0.000000	5,523.35	5,523.35	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	369550108	201902085000100	2,431.000	GENERAL DYNAMICS CORP		2/8/2019	1/17/2019	2/8/2019	0.000000	2,260.83	2,260.83	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	370334104	201902015000100	6,209.000	GENERAL MILLS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	3,042.41	3,042.41	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	37045V100	201903225000100	14,472.000	GENERAL MOTORS CO		3/22/2019	3/7/2019	3/22/2019	0.000000	5,499.36	5,499.36	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	372460105	201901025000130	5,358.000	GENUINE PARTS CO		1/2/2019	12/6/2018	1/2/2019	0.000000	3,857.76	3,857.76	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	38141G104	201903285000220	1,707.000	GOLDMAN SACHS GROUP INC/THE		3/28/2019	2/27/2019	3/28/2019	0.000000	1,365.60	1,365.60	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	384802104	201903015000270	3,576.000	WW GRAINGER INC		3/1/2019	2/9/2019	3/1/2019	0.000000	4,863.36	4,863.36	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	40412C101	201903295000280	4,249.000	HCA HEALTHCARE INC		3/29/2019	2/28/2019	3/29/2019	0.000000	1,699.60	1,699.60	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	40414L109	201902285000250	53,023.000	HCP INC		2/28/2019	2/15/2019	2/28/2019	0.000000	19,618.51	19,618.51	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	40434L105	201901025000090	13,302.000	HP INC		1/2/2019	12/12/2018	1/2/2019	0.000000	2,130.98	2,130.98	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	413875105	201903225000040	15,205.000	HARRIS CORP		3/22/2019	3/7/2019	3/22/2019	0.000000	10,415.43	10,415.43	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	416515104	201901025000020	19,867.000	HARTFORD FINANCIAL SERVICES GR		1/2/2019	11/30/2018	1/2/2019	0.000000	5,960.10	5,960.10	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	418056107	201902155000090	11,493.000	HASBRO INC		2/15/2019	1/31/2019	2/15/2019	0.000000	7,240.59	7,240.59	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	427866108	201903155000220	7,912.000	HERSHEY CO/THE		3/15/2019	2/21/2019	3/15/2019	0.000000	5,712.46	5,712.46	0.00
KR2F10110002	KR2F10110002	KRS	INTERNAL EQUITY	DV	42809H107	201903295000030	23,298.000	HESS CORP		3/29/2019	3/15/2019	3/29/2019	0.000000	5,824.50	5,824.50	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		42824C109	201901025000110	64,509.000	HEWLETT PACKARD ENTERPRISE CO		1/2/2019	12/11/2018	1/2/2019	0.000000	7,257.26	7,257.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		43300A203	20190329S0000390	10,253.000	HILTON WORLDWIDE HOLDINGS INC		3/29/2019	2/28/2019	3/29/2019	0.000000	1,537.95	1,537.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		437076102	20190328S000230	4,052.000	HOME DEPOT INC/THE		3/28/2019	3/13/2019	3/28/2019	0.000000	5,510.72	5,510.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		438516106	20190308S0000120	5,591.000	HONEYWELL INTERNATIONAL INC		3/8/2019	2/21/2019	3/8/2019	0.000000	4,584.62	4,584.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		440452100	20190215S0000080	22,910.000	HORMEL FOODS CORP		2/15/2019	1/11/2019	2/15/2019	0.000000	4,811.10	4,811.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		44107P104	20190115S0000130	39,791.000	HOTEL & RESORTS INC		1/15/2019	12/28/2018	1/15/2019	0.000000	9,947.75	9,947.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		444859102	20190125S0000060	3,677.000	HUMANA INC		1/25/2019	12/28/2018	1/25/2019	0.000000	1,838.50	1,838.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		445658107	20190222S0000070	12,217.000	JB HUNT TRANSPORT SERVICES INC		2/22/2019	2/7/2019	2/22/2019	0.000000	3,176.42	3,176.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		446413106	20190308S0000070	2,512.000	HUNTINGTON INGALLS INDUSTRIES		3/8/2019	2/21/2019	3/8/2019	0.000000	2,160.32	2,160.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		452308109	20190110S0000030	1,738.000	ILLINOIS TOOL WORKS INC		1/10/2019	12/28/2018	1/10/2019	0.000000	1,738.00	1,738.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		457187102	20190125S0000040	6,359.000	INGREDION INC		1/25/2019	12/31/2018	1/25/2019	0.000000	3,974.38	3,974.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		458140100	20190301S0000180	19,059.000	INTEL CORP		3/1/2019	2/6/2019	3/1/2019	0.000000	6,003.59	6,003.59	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		45866F104	20190329S0000310	13,795.000	INTERCONTINENTAL EXCHANGE INC		3/29/2019	3/14/2019	3/29/2019	0.000000	3,793.63	3,793.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		459200101	20190311S0000040	2,620.000	INTERNATIONAL BUSINESS MACHINE		3/11/2019	2/7/2019	3/9/2019	0.000000	4,113.40	4,113.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		459506101	20190107S0000080	4,679.000	INTERNATIONAL FLAVORS & FRAGRA		1/7/2019	12/27/2018	1/7/2019	0.000000	3,415.67	3,415.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		460690100	20190315S0000150	33,878.000	INTERPUBLIC GROUP OF COS INC/T		3/15/2019	2/28/2019	3/15/2019	0.000000	7,961.33	7,961.33	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		461202103	20190118S0000040	2,583.000	INTUIT INC		1/18/2019	1/9/2019	1/18/2019	0.000000	1,214.01	1,214.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		46625H100	20190131S0000150	17,239.000	JPMORGAN CHASE & CO		1/31/2019	1/3/2019	1/31/2019	0.000000	13,791.20	13,791.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		478160104	20190312S0000140	3,439.000	JOHNSON & JOHNSON		3/12/2019	2/25/2019	3/12/2019	0.000000	3,095.10	3,095.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		48203R104	20190322S0000050	34,424.000	JUNIPER NETWORKS INC		3/22/2019	2/28/2019	3/22/2019	0.000000	6,540.56	6,540.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		482480100	20190301S0000280	4,498.000	KLA-TENCOR CORP		3/1/2019	2/14/2019	3/1/2019	0.000000	3,373.50	3,373.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		485170302	20190116S0000030	8,709.000	KANSAS CITY SOUTHERN		1/16/2019	12/28/2018	1/16/2019	0.000000	3,135.24	3,135.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		487836108	20190315S0000170	4,042.000	KELLOGG CO		3/15/2019	3/4/2019	3/15/2019	0.000000	2,263.52	2,263.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		487836108	20190315S0000220	13,254.000	KELLOGG CO		3/15/2019	3/4/2019	3/15/2019	0.000000	7,422.24	7,422.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		494368103	20190103S0000080	2,680.000	KIMBERLY-CLARK CORP		1/3/2019	12/6/2018	1/3/2019	0.000000	2,680.00	2,680.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		494568101	20190215S0000170	18,678.000	KINDER MORGAN INC/DE		2/15/2019	1/30/2019	2/15/2019	0.000000	3,735.60	3,735.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		500754106	20190322S0000080	13,369.000	KRAFT HEINZ CO/THE		3/22/2019	3/7/2019	3/22/2019	0.000000	5,347.60	5,347.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		501044101	20190301S0000110	52,416.000	KROGER CO/THE		3/1/2019	2/14/2019	3/1/2019	0.000000	7,338.24	7,338.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		502413107	20190315S0000160	7,519.000	L3 TECHNOLOGIES INC		3/15/2019	2/28/2019	3/15/2019	0.000000	6,391.15	6,391.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		518439104	20190315S0000250	10,980.000	ESTEE LAUDER COS INC/THE		3/15/2019	2/27/2019	3/15/2019	0.000000	4,721.40	4,721.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		521865204	20190320S0003230	4,849.000	LEAR CORP		3/20/2019	2/28/2019	3/20/2019	0.000000	3,636.75	3,636.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		526057104	20190208S0000170	18,691.000	LENNAR CORP		2/8/2019	1/24/2019	2/8/2019	0.000000	747.54	747.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		532457108	20190308S0000080	11,984.000	ELI LILLY & CO		3/8/2019	2/14/2019	3/8/2019	0.000000	7,729.68	7,729.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		534187109	20190201S0000040	11,443.000	LINCOLN NATIONAL CORP		2/1/2019	1/9/2019	2/1/2019	0.000000	4,233.91	4,233.91	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		540424108	20190312S0000120	19,718.000	LOEWS CORP		3/12/2019	2/26/2019	3/12/2019	0.000000	1,232.38	1,232.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		548561107	20190206S0000060	2,984.000	LOWE'S COS INC		2/6/2019	1/22/2019	2/6/2019	0.000000	1,432.32	1,432.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		55251F104	20190329S0000380	13,588.000	M&T BANK CORP		3/29/2019	3/1/2019	3/29/2019	0.000000	13,588.00	13,588.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		552953101	20190315S0000280	34,644.000	MGM RESORTS INTERNATIONAL		3/15/2019	3/7/2019	3/15/2019	0.000000	4,503.72	4,503.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		552953101	20190315S0000310	5,259.000	MGM RESORTS INTERNATIONAL		3/15/2019	3/7/2019	3/15/2019	0.000000	683.67	683.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		55354G100	20190315S0000120	7,426.000	MSCI INC		3/15/2019	2/21/2019	3/15/2019	0.000000	4,307.08	4,307.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		554382101	20190301S0000090	10,967.000	MACERICH CO/THE		3/1/2019	2/20/2019	3/1/2019	0.000000	8,225.25	8,225.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		55616P104	20190102S0000100	27,839.000	MACY'S INC		1/2/2019	12/13/2018	1/2/2019	0.000000	10,509.22	10,509.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		565849106	20190311S0000100	115,269.000	MARATHON OIL CORP		3/11/2019	2/19/2019	3/11/2019	0.000000	5,763.45	5,763.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		56585A102	20190311S0000060	23,174.000	MARATHON PETROLEUM CORP		3/11/2019	2/19/2019	3/11/2019	0.000000	12,282.22	12,282.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		571748102	20190215S0000130	7,031.000	MARSH & MCLENNAN COS INC		2/15/2019	1/29/2019	2/15/2019	0.000000	2,917.87	2,917.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		574599106	20190211S0000030	6,648.000	MASCO CORP		2/11/2019	1/10/2019	2/11/2019	0.000000	797.76	797.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		57635Q104	20190206S0000140	4,180.000	MASTERCARD INC		2/8/2019	1/8/2019	2/8/2019	0.000000	1,379.40	1,379.40	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
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		57772K101	201903145000290	22,744.000	MAXIM INTEGRATED PRODUCTS INC		3/14/2019	2/27/2019	3/14/2019	0.000000	10,462.24	10,462.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		579780206	201901145000060	5,085.000	MCCORMICK & CO INCMD		1/14/2019	12/28/2018	1/14/2019	0.000000	2,898.45	2,898.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		580135101	201903155000110	9,192.000	MCDONALD'S CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	10,662.72	10,662.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		58933Y105	201901085000050	9,145.000	MERCK & CO INC		1/8/2019	12/14/2018	1/8/2019	0.000000	5,029.75	5,029.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		59156R108	201903135000030	11,382.000	METLIFE INC		3/13/2019	2/4/2019	3/13/2019	0.000000	4,780.44	4,780.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		594918104	201903145000280	7,692.000	MICROSOFT CORP		3/14/2019	2/20/2019	3/14/2019	0.000000	3,536.32	3,536.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		59522J103	201901315000090	3,159.000	MID-AMERICA APARTMENT COMMUNIT		1/31/2019	1/14/2019	1/31/2019	0.000000	3,032.64	3,032.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		60871R209	201903155000190	9,996.000	MOLSON COORS BREWING CO		3/15/2019	3/1/2019	3/15/2019	0.000000	4,098.36	4,098.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		609207105	201901145000070	15,209.000	MONDELEZ INTERNATIONAL INC		1/14/2019	12/28/2018	1/14/2019	0.000000	3,954.34	3,954.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		615369105	201903185000030	2,375.000	MOODY S CORP		3/18/2019	2/22/2019	3/18/2019	0.000000	1,187.50	1,187.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		617466448	201902155000160	4,907.000	MORGAN STANLEY		2/15/2019	1/30/2019	2/15/2019	0.000000	1,472.10	1,472.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		61945C103	201903215000070	39,036.000	MOSAIC CO/THE		3/21/2019	3/6/2019	3/21/2019	0.000000	975.90	975.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		620076307	201901155000060	11,777.000	MOTOROLA SOLUTIONS INC		1/15/2019	12/13/2018	1/15/2019	0.000000	6,712.89	6,712.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		631103108	201903295000330	9,567.000	NASDAQ INC		3/29/2019	3/14/2019	3/29/2019	0.000000	4,209.48	4,209.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		637071101	201903295000220	43,061.000	NATIONAL OILWELL VARCO INC		3/29/2019	3/14/2019	3/29/2019	0.000000	2,160.05	2,160.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		641100104	201901235000030	13,350.000	NETAPP INC		1/23/2019	1/3/2019	1/23/2019	0.000000	5,340.00	5,340.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		651639106	201903215000050	42,077.000	NEWMONT MINING CORP		3/21/2019	3/6/2019	3/21/2019	0.000000	5,890.78	5,890.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		65339F101	201903155000240	20,657.000	NEXTERA ENERGY INC		3/15/2019	2/27/2019	3/15/2019	0.000000	25,821.25	25,821.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		654106103	201901025000140	14,847.000	NIKE INC		1/2/2019	11/30/2018	1/2/2019	0.000000	3,266.34	3,266.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		65473P105	201902205000050	62,099.000	NISOURCE INC		2/20/2019	2/8/2019	2/20/2019	0.000000	12,419.80	12,419.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		655044105	201902255000070	51,914.000	NOBLE ENERGY INC		2/25/2019	2/8/2019	2/25/2019	0.000000	5,710.54	5,710.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		655844108	201903115000030	4,468.000	NORFOLK SOUTHERN CORP		3/11/2019	2/1/2019	3/11/2019	0.000000	3,842.48	3,842.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		670346105	201902115000050	10,932.000	NUCOR CORP		2/11/2019	12/28/2018	2/11/2019	0.000000	4,372.80	4,372.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		674599105	201901155000010	29,523.000	OCCIDENTAL PETROLEUM CORP		1/15/2019	12/7/2018	1/15/2019	0.000000	23,339.94	23,339.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		693475105	201902055000030	12,129.000	PNC FINANCIAL SERVICES GROUP I		2/5/2019	1/16/2019	2/5/2019	0.000000	11,522.55	11,522.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		693506107	201903125000060	3,519.000	PPG INDUSTRIES INC		3/12/2019	2/21/2019	3/12/2019	0.000000	1,689.12	1,689.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		69351T106	201901025000040	30,566.000	PPL CORP		1/2/2019	12/7/2018	1/2/2019	0.000000	12,532.06	12,532.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		693656100	201903295000160	8,070.000	PVH CORP		3/29/2019	2/27/2019	3/29/2019	0.000000	302.63	302.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		695156109	201901155000120	3,540.000	PACKAGING CORP OF AMERICA		1/15/2019	12/14/2018	1/15/2019	0.000000	2,796.60	2,796.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		704326107	201902155000180	10,287.000	PAYCHEX INC		2/15/2019	1/31/2019	2/15/2019	0.000000	5,760.72	5,760.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		704326107	201902155000190	223.000	PAYCHEX INC		2/15/2019	1/31/2019	2/15/2019	0.000000	124.88	124.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		713448108	201901075000020	3,067.000	PEPSICO INC		1/7/2019	12/6/2018	1/7/2019	0.000000	2,844.64	2,844.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		713448108	201903295000170	3,909.000	PEPSICO INC		3/29/2019	2/28/2019	3/29/2019	0.000000	3,625.60	3,625.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		717081103	201903015000150	29,411.000	PFIZER INC		3/1/2019	1/31/2019	3/1/2019	0.000000	10,587.96	10,587.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		718546104	201903015000250	23,738.000	PHILLIPS 66		3/1/2019	2/15/2019	3/1/2019	0.000000	18,990.40	18,990.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		723484101	201903015000170	17,674.000	PINNACLE WEST CAPITAL CORP		3/1/2019	1/31/2019	3/1/2019	0.000000	13,034.58	13,034.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74144T108	201903295000210	6,881.000	T ROWE PRICE GROUP INC		3/29/2019	3/14/2019	3/29/2019	0.000000	5,229.56	5,229.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74251V102	201903295000130	5,966.000	PRINCIPAL FINANCIAL GROUP INC		3/29/2019	3/1/2019	3/29/2019	0.000000	3,221.64	3,221.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		742718109	201902155000120	5,843.000	PROCTER & GAMBLE CO/THE		2/15/2019	1/17/2019	2/15/2019	0.000000	4,190.60	4,190.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		743315103	201902115000060	6,776.000	PROGRESSIVE CORP/THE		2/11/2019	2/1/2019	2/11/2019	0.000000	17,034.86	17,034.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74340W103	201903295000290	23,829.000	PROLOGIS INC		3/29/2019	3/14/2019	3/29/2019	0.000000	12,629.37	12,629.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		744320102	201903145000030	3,543.000	PRUDENTIAL FINANCIAL INC		3/14/2019	2/19/2019	3/14/2019	0.000000	3,543.00	3,543.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		744573106	201903295000040	30,813.000	PUBLIC SERVICE ENTERPRISE GROU		3/29/2019	3/7/2019	3/29/2019	0.000000	14,482.11	14,482.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		74834L100	201901305000090	7,141.000	QUEST DIAGNOSTICS INC		1/30/2019	1/14/2019	1/30/2019	0.000000	3,784.73	3,784.73	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		754730109	201901175000040	2,487.000	RAYMOND JAMES FINANCIAL INC		1/17/2019	1/2/2019	1/17/2019	0.000000	845.58	845.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		755115007	201901315000110	3,930.000	RAYTHEON CO		1/31/2019	12/31/2018	1/31/2019	0.000000	3,409.28	3,409.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	201901155000100	1,510.000	REALTY INCOME CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	333.71	333.71	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		756109104	20190115S000110	10,570.000	REALTY INCOME CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	2,335.97	2,335.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	20190215S000210	1,510.000	REALTY INCOME CORP		2/15/2019	1/31/2019	2/15/2019	0.000000	340.51	340.51	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	20190215S000220	15,426.000	REALTY INCOME CORP		2/15/2019	1/31/2019	2/15/2019	0.000000	3,478.56	3,478.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		756109104	20190315S000290	16,936.000	REALTY INCOME CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	3,819.07	3,819.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		758849103	20190307S000220	7,502.000	REGENCY CENTERS CORP		3/7/2019	2/22/2019	3/7/2019	0.000000	4,388.67	4,388.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		7591EP100	20190102S000050	95,852.000	REGIONS FINANCIAL CORP		1/2/2019	12/6/2018	1/2/2019	0.000000	13,419.28	13,419.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		760759100	20190115S000030	14,379.000	REPUBLIC SERVICES INC		1/15/2019	12/31/2018	1/15/2019	0.000000	5,392.13	5,392.13	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		761152107	20190314S000270	11,360.000	RESMED INC		3/14/2019	2/6/2019	3/14/2019	0.000000	4,203.20	4,203.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		773903109	20190311S000070	1,856.000	ROCKWELL AUTOMATION INC		3/11/2019	2/15/2019	3/11/2019	0.000000	1,800.32	1,800.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		776996106	20190123S000020	4,014.000	ROPER TECHNOLOGIES INC		1/23/2019	1/8/2019	1/23/2019	0.000000	1,856.48	1,856.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		778296103	20190329S000250	11,346.000	ROSS STORES INC		3/29/2019	3/15/2019	3/29/2019	0.000000	2,893.23	2,893.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		78409V104	20190312S000100	6,333.000	S&P GLOBAL INC		3/12/2019	2/25/2019	3/12/2019	0.000000	3,609.81	3,609.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		78440X101	20190115S000070	6,433.000	SL GREEN REALTY CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	5,468.05	5,468.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		81211K100	20190322S000030	8,015.000	SEALED AIR CORP		3/22/2019	3/7/2019	3/22/2019	0.000000	1,282.40	1,282.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		816851109	20190115S000140	12,055.000	SEMPRA ENERGY		1/15/2019	12/28/2018	1/15/2019	0.000000	10,789.23	10,789.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		829688103	20190228S000260	138,541.000	SIRIUS XM HOLDINGS INC		2/28/2019	2/8/2019	2/28/2019	0.000000	1,676.35	1,676.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DVC		829688103	20190228S000260	-138,541.000	SIRIUS XM HOLDINGS INC		2/28/2019	2/8/2019	2/28/2019	0.000000	-1,676.35	-1,676.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		829688103	20190228S000320	151,410.000	SIRIUS XM HOLDINGS INC		2/28/2019	2/8/2019	2/28/2019	0.000000	1,832.06	1,832.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		83088M102	20190319S000070	12,034.000	SKYWORKS SOLUTIONS INC		3/19/2019	2/25/2019	3/19/2019	0.000000	4,572.92	4,572.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		832696405	20190301S000020	6,121.000	JM SMUCKER CO/THE		3/1/2019	2/14/2019	3/1/2019	0.000000	5,202.85	5,202.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		832696405	20190301S000340	10,460.000	JM SMUCKER CO/THE		3/1/2019	2/14/2019	3/1/2019	0.000000	8,891.00	8,891.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		833034101	20190311S000020	5,995.000	SNAP-ON INC		3/11/2019	2/22/2019	3/11/2019	0.000000	5,695.25	5,695.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		842587107	20190306S000060	58,375.000	SOUTHERN CO/THE		3/6/2019	2/15/2019	3/6/2019	0.000000	35,025.00	35,025.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		854502101	20190319S000080	5,367.000	STANLEY BLACK & DECKER INC		3/19/2019	3/4/2019	3/19/2019	0.000000	3,542.22	3,542.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		855244109	20190222S000100	24,421.000	STARBUCKS CORP		2/22/2019	2/6/2019	2/22/2019	0.000000	8,791.56	8,791.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		857477103	20190116S000050	4,245.000	STATE STREET CORP		1/16/2019	12/31/2018	1/16/2019	0.000000	1,995.15	1,995.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		858119100	20190111S000030	22,412.000	STEEL DYNAMICS INC		1/11/2019	12/28/2018	1/11/2019	0.000000	4,202.25	4,202.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		863667101	20190131S000120	3,266.000	STRYKER CORP		1/31/2019	12/28/2018	1/31/2019	0.000000	1,698.32	1,698.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		867914103	20190315S000270	20,820.000	SUNTRUST BANKS INC		3/15/2019	2/27/2019	3/15/2019	0.000000	10,410.00	10,410.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		871829107	20190125S000030	9,524.000	SYSCO CORP		1/25/2019	1/3/2019	1/25/2019	0.000000	3,714.36	3,714.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		872540109	20190307S000210	21,763.000	TJX COS INC/THE		3/7/2019	2/13/2019	3/7/2019	0.000000	4,243.79	4,243.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		87612E106	20190311S000050	22,764.000	TARGET CORP		3/11/2019	2/19/2019	3/10/2019	0.000000	14,568.96	14,568.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		87612G101	20190215S000200	26,222.000	TARGA RESOURCES CORP		2/15/2019	1/30/2019	2/15/2019	0.000000	23,862.02	23,862.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		882508104	20190211S000040	8,234.000	TEXAS INSTRUMENTS INC		2/11/2019	1/30/2019	2/11/2019	0.000000	6,340.18	6,340.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		883203101	20190102S000070	12,100.000	TEXTRON INC		1/2/2019	12/13/2018	1/1/2019	0.000000	242.00	242.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		883556102	20190115S000040	3,868.000	THERMO FISHER SCIENTIFIC INC		1/15/2019	12/14/2018	1/15/2019	0.000000	657.56	657.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		88579Y101	20190312S000130	1,830.000	3M CO		3/12/2019	2/14/2019	3/12/2019	0.000000	2,635.20	2,635.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		886547108	20190110S000020	10,820.000	TIFFANY & CO		1/10/2019	12/19/2018	1/10/2019	0.000000	5,951.00	5,951.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		891027104	20190201S000050	7,233.000	TORCHMARK CORP		2/1/2019	1/3/2019	2/1/2019	0.000000	1,157.28	1,157.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		891906109	20190102S000160	9,813.000	TOTAL SYSTEM SERVICES INC		1/2/2019	12/17/2018	1/2/2019	0.000000	1,275.69	1,275.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		892356106	20190312S000080	7,971.000	TRACTOR SUPPLY CO		3/12/2019	2/22/2019	3/12/2019	0.000000	2,471.01	2,471.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		89417E109	20190329S000100	5,968.000	TRAVELERS COS INC/THE		3/29/2019	3/8/2019	3/29/2019	0.000000	4,595.36	4,595.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		902494103	20190315S000070	19,749.000	TYSON FOODS INC		3/15/2019	2/28/2019	3/15/2019	0.000000	7,405.88	7,405.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		902653104	20190131S000130	11,192.000	UDR INC		1/31/2019	1/9/2019	1/31/2019	0.000000	3,609.42	3,609.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		902973304	20190115S000180	16,128.000	US BANCORP		1/15/2019	12/28/2018	1/15/2019	0.000000	5,967.36	5,967.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		907818108	20190329S000350	6,260.000	UNION PACIFIC CORP		3/29/2019	2/27/2019	3/29/2019	0.000000	5,508.80	5,508.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		913017109	20190311S000080	9,462.000	UNITED TECHNOLOGIES CORP		3/11/2019	2/14/2019	3/10/2019	0.000000	6,954.57	6,954.57	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		91324P102	20190319S000090	3,583.000	UNITEDHEALTH GROUP INC		3/19/2019	3/8/2019	3/19/2019	0.000000	3,224.70	3,224.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		913903100	20190315S000090	12,567.000	UNIVERSAL HEALTH SERVICES INC		3/15/2019	2/28/2019	3/15/2019	0.000000	1,256.70	1,256.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		91529Y105	20190215S000100	15,619.000	UNUM GROUP		2/15/2019	1/25/2019	2/15/2019	0.000000	4,060.94	4,060.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		918204108	20190318S000050	16,187.000	VF CORP		3/18/2019	3/18/2019	3/18/2019	0.000000	8,255.37	8,255.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		91913Y100	20190305S000020	19,901.000	VALERO ENERGY CORP		3/5/2019	2/12/2019	3/5/2019	0.000000	17,820.90	17,820.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92276F100	20190114S000050	8,647.000	VENTAS INC		1/14/2019	12/31/2018	1/14/2019	0.000000	6,852.75	6,852.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92343V104	20190201S000090	11,607.000	VERIZON COMMUNICATIONS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	6,993.22	6,993.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92345Y106	20190329S000260	10,301.000	VERISK ANALYTICS INC		3/29/2019	3/14/2019	3/29/2019	0.000000	2,575.25	2,575.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92553P201	20190102S000190	22,011.000	VIACOM INC		1/2/2019	12/14/2018	1/2/2019	0.000000	4,402.20	4,402.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92826C839	20190305S000030	6,010.000	VISA INC		3/5/2019	2/14/2019	3/5/2019	0.000000	1,502.50	1,502.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92939U106	20190301S000310	31,651.000	WEC ENERGY GROUP INC		3/1/2019	2/13/2019	3/1/2019	0.000000	18,674.09	18,674.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		92939U106	20190301S000330	6,775.000	WEC ENERGY GROUP INC		3/1/2019	2/13/2019	3/1/2019	0.000000	3,997.25	3,997.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		931142103	20190102S000060	19,434.000	WALMART INC		1/2/2019	12/6/2018	1/2/2019	0.000000	10,105.68	10,105.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		931427108	20190312S000110	19,287.000	WALGREENS BOOTS ALLIANCE INC		3/12/2019	2/14/2019	3/12/2019	0.000000	8,486.28	8,486.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		94106L109	20190322S000090	9,444.000	WASTE MANAGEMENT INC		3/22/2019	3/7/2019	3/22/2019	0.000000	4,840.05	4,840.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		95040Q104	20190228S000270	27,283.000	WELLTOWER INC		2/28/2019	2/21/2019	2/28/2019	0.000000	23,736.21	23,736.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		959802109	20190329S000160	16,879.000	WESTERN UNION CO/THE		3/29/2019	3/14/2019	3/29/2019	0.000000	3,375.80	3,375.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		96145D105	20190225S000040	11,918.000	WESTROCK CO		2/25/2019	2/14/2019	2/25/2019	0.000000	5,422.69	5,422.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		963320106	20190315S000180	4,910.000	WHIRLPOOL CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	5,646.50	5,646.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		98310W108	20190329S000320	6,814.000	WYNDHAM DESTINATIONS INC		3/29/2019	3/15/2019	3/29/2019	0.000000	3,066.30	3,066.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		983134107	20190226S000020	5,276.000	WYNN RESORTS LTD		2/26/2019	2/14/2019	2/26/2019	0.000000	3,957.00	3,957.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		98389B100	20190122S000040	25,513.000	XCEL ENERGY INC		1/22/2019	12/27/2018	1/20/2019	0.000000	9,694.94	9,694.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		983919101	20190221S000130	16,609.000	XILINX INC		2/21/2019	2/5/2019	2/21/2019	0.000000	5,979.24	5,979.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		98419M100	20190314S000310	16,691.000	XYLEM INC/NY		3/14/2019	2/13/2019	3/14/2019	0.000000	4,005.84	4,005.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		988498101	20190308S000100	9,493.000	YUM! BRANDS INC		3/8/2019	2/13/2019	3/8/2019	0.000000	3,987.06	3,987.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		98956P102	201903131S000170	3,998.000	ZIMMER BIOMET HOLDINGS INC		1/31/2019	12/27/2018	1/31/2019	0.000000	959.52	959.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		989701107	20190221S000140	25,050.000	ZIONS BANCORP NA		2/21/2019	2/13/2019	2/21/2019	0.000000	7,515.00	7,515.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		98978V103	20190301S000100	6,599.000	ZIOTIS INC		3/1/2019	1/17/2019	3/1/2019	0.000000	1,082.24	1,082.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		FHB903208	20190329A000430	0.000	MARRIOTT INTERNATIONAL		3/28/2019	3/4/2019	3/28/2019	0.000000	0.35	0.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G0177J108	20190318S000060	2,710.000	ALLERGAN PLC		3/15/2019	2/14/2019	3/15/2019	0.000000	2,005.40	2,005.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G02602103	20190118S000030	10,393.000	AMDOCS LTD		1/18/2019	12/28/2018	1/18/2019	0.000000	2,598.25	2,598.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G0408V102	20190215S000140	7,228.000	AON PLC		2/15/2019	1/31/2019	2/15/2019	0.000000	2,891.20	2,891.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G16249107	20190102A000310	0.000	BROOKFIELD PROPERTY PARTNERS L		12/31/2018	11/29/2018	12/31/2018	0.000000	977.24	977.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DVC		G16249107	20190102A000310	0.000	BROOKFIELD PROPERTY PARTNERS L		12/31/2018	11/29/2018	12/31/2018	0.000000	-977.24	-977.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G16249107	20190102S000210	4,767.000	BROOKFIELD PROPERTY PARTNERS L		1/1/2019	11/29/2018	12/31/2018	0.000000	72.46	72.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G16249107	20190102S000220	4,767.000	BROOKFIELD PROPERTY PARTNERS L		1/1/2019	11/29/2018	12/31/2018	0.000000	55.77	55.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G16249107	20190102S000230	4,767.000	BROOKFIELD PROPERTY PARTNERS L		1/1/2019	11/29/2018	12/31/2018	0.000000	170.66	170.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G16249107	20190102S000240	4,767.000	BROOKFIELD PROPERTY PARTNERS L		1/1/2019	11/29/2018	12/31/2018	0.000000	225.48	225.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G16962105	20190304S000040	7,600.000	BUNGE LTD		3/4/2019	2/15/2019	3/4/2019	0.000000	3,800.00	3,800.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G16962105	20190304S000050	9,315.000	BUNGE LTD		3/4/2019	2/15/2019	3/4/2019	0.000000	4,657.50	4,657.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G29183103	20190322S000140	11,367.000	EATON CORP PLC		3/22/2019	3/7/2019	3/22/2019	0.000000	8,070.57	8,070.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G3223R108	20190320S003250	4,810.000	EVEREST RE GROUP LTD		3/20/2019	3/5/2019	3/20/2019	0.000000	6,734.00	6,734.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G47791101	20190329S000410	15,133.000	INGERSOLL-RAND PLC		3/29/2019	3/7/2019	3/29/2019	0.000000	8,020.49	8,020.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G4916T108	20190301S000260	13,293.000	INVESCO LTD		3/1/2019	2/13/2019	3/1/2019	0.000000	3,987.90	3,987.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G51502105	20190111S000080	10,189.000	JOHNSON CONTROLS INTERNATIONAL		1/11/2019	12/14/2018	1/11/2019	0.000000	2,649.14	2,649.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G5960L103	20190118S000070	9,330.000	MEDTRONIC PLC		1/18/2019	12/27/2018	1/18/2019	0.000000	4,665.00	4,665.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G6518L108	20190321S000060	16,232.000	NIELSEN HOLDINGS PLC		3/21/2019	3/6/2019	3/21/2019	0.000000	5,681.20	5,681.20	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		G7945M107	201901025000270	3,963.000	SEAGATE TECHNOLOGY PLC		1/2/2019	12/18/2018	1/2/2019	0.000000	2,496.69	2,496.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G7945M107	201901025000280	9,332.000	SEAGATE TECHNOLOGY PLC		1/2/2019	12/18/2018	1/2/2019	0.000000	5,879.16	5,879.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G7800T104	201902085000110	9,218.000	PENTAIR PLC		2/8/2019	1/24/2019	2/8/2019	0.000000	1,659.24	1,659.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G96629103	20190115S000220	5,038.000	WILLIS TOWERS WATSON PLC		1/15/2019	12/28/2018	1/15/2019	0.000000	3,022.80	3,022.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		G97822103	20190319S000060	14,836.000	PERRIGO CO PLC		3/19/2019	2/28/2019	3/19/2019	0.000000	2,818.84	2,818.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		H1467J104	20190111S000020	4,433.000	CHUBB LTD		1/11/2019	12/20/2018	1/11/2019	0.000000	3,236.09	3,236.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		H84989104	20190308S000110	7,793.000	TE CONNECTIVITY LTD		3/8/2019	2/21/2019	3/8/2019	0.000000	3,428.92	3,428.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	DV		V7780T103	20190104S000030	10,923.000	ROYAL CARIBBEAN CRUISES LTD		1/4/2019	12/19/2018	1/4/2019	0.000000	7,646.10	7,646.10	0.00
INTEREST						0.000							8,869.63	8,869.63	0.00
U.S. DOLLAR						0.000							8,869.63	8,869.63	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IT		996085619	20190103S000090	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/3/2019	1/3/2019	1/1/2019	0.000000	1,861.05	1,861.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IT		996085619	20190204S000030	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/4/2019	2/4/2019	2/1/2019	0.000000	1,196.90	1,196.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IT		996085619	20190304S000060	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/4/2019	3/4/2019	3/1/2019	0.000000	4,112.74	4,112.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190102S000250	0.000	CR INTEREST-ACCOUNT 9565958400		1/1/2019	12/31/2018	12/31/2018	0.000000	21.56	21.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190201S000110	0.000	CR INTEREST-ACCOUNT 9565958400		2/1/2019	1/31/2019	1/31/2019	0.000000	1.03	1.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		829688103	20190301A000360	0.000	INT SIRIUS XM HOLDINGS INC		2/28/2019	2/28/2019		0.000000	1,676.35	1,676.35	0.00
INTEREST ACCRUAL						0.000							0.00	2.11	0.00
U.S. DOLLAR						0.000							0.00	2.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IA		996085619	20190103A000100	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/31/2018	12/31/2018	1/1/2019	0.000000	0.00	2.61	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IA		996085619	20190204A000040	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/31/2019	1/31/2019	2/1/2019	0.000000	0.00	0.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	IA		996085619	20190304A000070	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/28/2019	2/28/2019	3/1/2019	0.000000	0.00	-0.95	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			20190214A000270	0.000	REVERSE DEC BNY SL REBATES GL ACCT.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-27,811.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000300	0.000	JAN BNY SL REBATES GL ACCT (71042C)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	24,225.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000370	0.000	REVERSE JAN BNY SL REBATES GL ACCT.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-24,225.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000420	0.000	FEB BNY SL REBATES GL ACCT (71042C)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	44,574.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000170	0.000	REVERSE FEB BNY SL REBATES GL ACCT.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-44,574.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000200	0.000	MAR BNY SL REBATES GL ACCT (71042C)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	41,764.61	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000260	0.000	REVERSE DEC BNY SL BANK FEES GL AC.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	1,280.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000290	0.000	JAN BNY GL BANK FEES GL ACCT (220390)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-1,739.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000360	0.000	REVERSE JAN BNY SL BANK FEES GL AC.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	1,739.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000410	0.000	FEB BNY GL BANK FEES GL ACCT (220390)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-1,216.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000160	0.000	REVERSE FEB BNY SL BANK FEES GL AC.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	1,216.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000190	0.000	MAR BNY SL BANK FEES GL ACCT (220390)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-2,245.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000270	0.000	REVERSE DEC BNY SL REBATES GL ACCT.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	27,811.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000300	0.000	JAN BNY SL REBATES GL ACCT (220391)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-24,225.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000370	0.000	REVERSE JAN BNY SL REBATES GL ACCT.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	24,225.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000420	0.000	FEB BNY SL REBATES GL ACCT (220391)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-44,574.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000170	0.000	REVERSE FEB BNY SL REBATES GL ACCT.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	44,574.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000200	0.000	MAR BNY SL REBATES GL ACCT (220391)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-41,764.61	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
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000250	0.000	REVERSEDEC BNY SL GROSS EARN GL A..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-36,352.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000280	0.000	JAN BNY SL GROSS EARN GL ACCT (1203..		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	35,828.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000350	0.000	REVERSE JAN BNY SL GROSS EARN GL A..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-35,828.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000400	0.000	FEB BNY SL GROSS EARN GL ACCT (1203..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	52,695.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000150	0.000	REVERSE FEB BNY SL GROSS EARN GL A..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-52,695.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000180	0.000	MAR BNY SL GROSS EARN GL ACCT (1203..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	56,744.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000260	0.000	REVERSE DEC BNY SL BANK FEES GL AC..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-1,280.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000290	0.000	JAN BNY SL BANK FEES GL ACCT (710480)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	1,739.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000360	0.000	REVERSE JAN BNY SL BANK FEES GL AC..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-1,739.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000410	0.000	FEB BNY SL BANK FEES GL ACCT (710480)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	1,216.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000160	0.000	REVERSE FEB BNY SL BANK FEES GL AC..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-1,216.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000190	0.000	MAR BNY SL BANK FEES GL ACCT (710480)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	2,245.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000250	0.000	REVERSEDEC BNY SL GROSS EARN GL A..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	36,352.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190214A000280	0.000	JAN BNY SL GROSS EARN GL ACCT (6250..		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-35,828.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000350	0.000	REVERSE JAN BNY SL GROSS EARN GL A..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	35,828.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190315A000400	0.000	FEB BNY SL GROSS EARN GL ACCT (6250..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-52,695.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000150	0.000	REVERSE FEB BNY SL GROSS EARN GL A..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	52,695.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	JNL			20190412A000180	0.000	MAR BNY SL GROSS EARN GL ACCT (6250..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-56,744.17	0.00
MISCELLANEOUS ACTIVITY						-0.167							128.84	132.67	128.84
U.S. DOLLAR						-0.167							128.84	132.67	128.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		30219G108	20190107S000110	0.000	Cash In Lieu of Fractional Sha EXPRESS SC..		1/7/2019	1/7/2019		0.000000	132.67	132.67	132.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SW		76118Y104	20190110A000050	-0.167	TO ADJUST FRACTIONS RESIDEO TECHN..		1/10/2019	1/10/2019	1/10/2019	0.000000	-3.83	0.00	-3.83
PURCHASES						5,228,820.570							114,710,224....	114,710,224....	0.00
U.S. DOLLAR						5,228,820.570							114,710,224....	114,710,224....	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190102S0000320	110,711.310	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/2/2019	1/2/2019	1/2/2019	1.000000	110,711.31	-110,711.31	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190103S0000110	7,847.300	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/3/2019	1/3/2019	1/3/2019	1.000000	7,847.30	-7,847.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190104S0000040	14,646.140	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/4/2019	1/4/2019	1/4/2019	1.000000	14,646.14	-14,646.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190108S0000060	10,152.210	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/8/2019	1/8/2019	1/8/2019	1.000000	10,152.21	-10,152.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190110S0000060	12,907.400	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/10/2019	1/10/2019	1/10/2019	1.000000	12,907.40	-12,907.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190111S0000070	17,443.560	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/11/2019	1/11/2019	1/11/2019	1.000000	17,443.56	-17,443.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190115S0000230	116,702.160	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/15/2019	1/15/2019	1/15/2019	1.000000	116,702.16	-116,702.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190117S0000080	845.580	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/17/2019	1/17/2019	1/17/2019	1.000000	845.58	-845.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190118S0000050	3,812.260	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/18/2019	1/18/2019	1/18/2019	1.000000	3,812.26	-3,812.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190123S0000080	17,388.620	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/23/2019	1/23/2019	1/23/2019	1.000000	17,388.62	-17,388.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190125S0000070	10,845.320	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/25/2019	1/25/2019	1/25/2019	1.000000	10,845.32	-10,845.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190130S0000100	3,784.730	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/30/2019	1/30/2019	1/30/2019	1.000000	3,784.73	-3,784.73	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		996085619	20190131S000180	69,968.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/31/2019	1/31/2019	1/31/2019	1.000000	69,968.65	-69,968.65	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190201S003880	1,885,795.090	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/1/2019	2/1/2019	2/1/2019	1.000000	1,885,795.09	-1,885,795.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190206S000070	1,432.320	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/6/2019	2/6/2019	2/6/2019	1.000000	1,432.32	-1,432.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190207S000160	1,471.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/7/2019	2/7/2019	2/7/2019	1.000000	1,471.96	-1,471.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190208S000180	21,869.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/8/2019	2/8/2019	2/8/2019	1.000000	21,869.84	-21,869.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190214S000230	17,301.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/14/2019	2/14/2019	2/14/2019	1.000000	17,301.06	-17,301.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190215S000310	74,601.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/15/2019	2/15/2019	2/15/2019	1.000000	74,601.60	-74,601.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190220S000060	12,419.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/20/2019	2/20/2019	2/20/2019	1.000000	12,419.80	-12,419.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190221S000150	13,494.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/21/2019	2/21/2019	2/21/2019	1.000000	13,494.24	-13,494.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190222S000140	29,419.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/22/2019	2/22/2019	2/22/2019	1.000000	29,419.80	-29,419.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190226S000040	6,335.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/26/2019	2/26/2019	2/26/2019	1.000000	6,335.36	-6,335.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190227S000150	1,924.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/27/2019	2/27/2019	2/27/2019	1.000000	1,924.68	-1,924.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190228S0000300	73,136.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/28/2019	2/28/2019	2/28/2019	1.000000	73,136.90	-73,136.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190301S000410	224,383.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/1/2019	3/1/2019	3/1/2019	1.000000	224,383.70	-224,383.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190304S000090	12,570.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/4/2019	3/4/2019	3/4/2019	1.000000	12,570.24	-12,570.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190306S000070	35,025.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/6/2019	3/6/2019	3/6/2019	1.000000	35,025.00	-35,025.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190307S000230	18,586.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/7/2019	3/7/2019	3/7/2019	1.000000	18,586.96	-18,586.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190308S000160	49,684.750	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/8/2019	3/8/2019	3/8/2019	1.000000	49,684.75	-49,684.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190312S000150	37,949.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/12/2019	3/12/2019	3/12/2019	1.000000	37,949.95	-37,949.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190313S000040	6,969.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/13/2019	3/13/2019	3/13/2019	1.000000	6,969.00	-6,969.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190314S000330	45,631.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/14/2019	3/14/2019	3/14/2019	1.000000	45,631.11	-45,631.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190315S000380	161,435.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/15/2019	3/15/2019	3/15/2019	1.000000	161,435.39	-161,435.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190320S003770	19,297.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/20/2019	3/20/2019	3/20/2019	1.000000	19,297.02	-19,297.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190321S000130	12,547.880	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/21/2019	3/21/2019	3/21/2019	1.000000	12,547.88	-12,547.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190322S000120	55,085.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/22/2019	3/22/2019	3/22/2019	1.000000	55,085.85	-55,085.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190327S000050	15,552.890	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/27/2019	3/27/2019	3/27/2019	1.000000	15,552.89	-15,552.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190328S000250	291.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/28/2019	3/28/2019	3/28/2019	1.000000	291.56	-291.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		996085619	20190329S000440	177,798.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/29/2019	3/29/2019	3/29/2019	1.000000	177,798.38	-177,798.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		001055102	20190201L000370 000..	7,759.000	AFLAC INC TRANSFER FROM KR2F190100..		2/1/2019	2/1/2019	2/1/2019	47.700000	370,104.30	-370,104.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		00206R102	20190201L000380 000..	9,445.000	AT&T INC TRANSFER FROM KR2F1901002		2/1/2019	2/1/2019	2/1/2019	30.060000	283,916.70	-283,916.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		002824100	20190201L000390 000..	5,267.000	ABBOTT LABORATORIES TRANSFER FRO..		2/1/2019	2/1/2019	2/1/2019	72.980000	384,385.66	-384,385.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		00724F101	20190201L000400 000..	1,397.000	ADOBE INC TRANSFER FROM KR2F190100..		2/1/2019	2/1/2019	2/1/2019	247.820000	346,204.54	-346,204.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		00751Y106	20190201L000410 000..	2,276.000	ADVANCE AUTO PARTS INC TRANSFER F..		2/1/2019	2/1/2019	2/1/2019	159.200000	362,339.20	-362,339.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		007903107	20190201L000420 000..	6,005.000	ADVANCED MICRO DEVICES INC TRANSF..		2/1/2019	2/1/2019	2/1/2019	24.410000	146,582.05	-146,582.05	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		007903107	20190319S000150 TC..	221.000	ADVANCED MICRO DEVICES INC 3280792..	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	23.108416	5,109.17	-5,109.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		00846U101	20190201L000430 000..	2,899.000	AGILENT TECHNOLOGIES INC TRANSFER ..		2/1/2019	2/1/2019	2/1/2019	76.050000	220,468.95	-220,468.95	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		009158106	20190201L000440 000...	1,437.000	AIR PRODUCTS & CHEMICALS INC TRANS...		2/1/2019	2/1/2019	2/1/2019	164.390000	236,228.43	-236,228.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		009711101	20190201L000450 000...	6,008.000	AKAMAI TECHNOLOGIES INC TRANSFER		2/1/2019	2/1/2019	2/1/2019	65.100000	391,120.80	-391,120.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		012653101	20190201L000460 000...	1,713.000	ALBEMARLE CORP TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	80.730000	138,290.49	-138,290.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		015271109	20190201L000470 000...	634.000	ALEXANDRIA REAL ESTATE EQUITIE TRA...		2/1/2019	2/1/2019	2/1/2019	131.710000	109,846.14	-109,846.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		015351109	20190201L000480 000...	1,971.000	ALEXION PHARMACEUTICALS INC TRANS...		2/1/2019	2/1/2019	2/1/2019	122.960000	242,354.16	-242,354.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		017175100	20190201L000490 000...	498.000	ALLEGHANY CORP TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	631.560000	314,516.88	-314,516.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		018802108	20190201L000500 000...	9,445.000	ALLIANT ENERGY CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	44.470000	420,019.15	-420,019.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		020002101	20190201L000510 000...	2,509.000	ALLSTATE CORP/THE TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	87.870000	220,465.83	-220,465.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		02005N100	20190201L000520 000...	7,026.000	ALLY FINANCIAL INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	26.060000	183,149.68	-183,149.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		023135106	20190201L000530 000...	60.000	AMAZON.COM INC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	1,718.730000	103,123.80	-103,123.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		023135106	20190319S000570 TC...	1.000	AMAZON.COM INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	1,737.980000	1,737.99	-1,737.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		023608102	20190201L000540 000...	12,723.000	AMEREN CORP TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	69.340000	882,212.82	-882,212.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		025537101	20190201L000550 000...	3,986.000	AMERICAN ELECTRIC POWER CO INC TR...		2/1/2019	2/1/2019	2/1/2019	79.120000	315,372.32	-315,372.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		025816109	20190201L000560 000...	2,459.000	AMERICAN EXPRESS CO TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	102.700000	252,539.30	-252,539.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		026874784	20190201L000570 000...	6,189.000	AMERICAN INTERNATIONAL GROUP I TRA...		2/1/2019	2/1/2019	2/1/2019	43.230000	267,550.47	-267,550.47	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		030420103	20190201L000580 000...	3,813.000	AMERICAN WATER WORKS CO INC TRAN...		2/1/2019	2/1/2019	2/1/2019	95.670000	364,789.71	-364,789.71	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		031100100	20190201L000590 000...	2,588.000	AMETEK INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	72.900000	188,665.20	-188,665.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		032095101	20190201L000600 000...	2,584.000	AMPHENOL CORP TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	87.920000	227,185.28	-227,185.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		032095101	20190319S000420 TC...	14.000	AMPHENOL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	95.120000	1,331.82	-1,331.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		032511107	20190201L000610 000...	7,291.000	ANADARKO PETROLEUM CORP TRANSFE...		2/1/2019	2/1/2019	2/1/2019	47.330000	345,083.03	-345,083.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		035710409	20190201L000620 000...	45,497.000	ANNALY CAPITAL MANAGEMENT INC TRA...		2/1/2019	2/1/2019	2/1/2019	10.440000	474,988.68	-474,988.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		03662Q105	20190201L000630 000...	1,767.000	ANSYS INC TRANSFER FROM KR2F190100...		2/1/2019	2/1/2019	2/1/2019	164.350000	290,406.45	-290,406.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		036752103	20190201L000640 000...	1,688.000	ANTHEM INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	303.000000	511,464.00	-511,464.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		037411105	20190201L000650 000...	10,354.000	APACHE CORP TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	32.820000	339,818.28	-339,818.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		037411105	20190319S000210 TC...	126.000	APACHE CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	34.895000	4,398.03	-4,398.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		039483102	20190201L000660 000...	10,338.000	ARCHER-DANIELS-MIDLAND CO TRANSFE...		2/1/2019	2/1/2019	2/1/2019	44.900000	464,176.20	-464,176.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		03965L100	20190201L000670 000...	6,235.000	ARCONIC INC TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	18.820000	117,342.70	-117,342.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		03965L100	20190319S000370 TC...	22.000	ARCONIC INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	19.205000	422.73	-422.73	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		052769106	20190201L000680 000...	1,678.000	AUTODESK INC TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	147.200000	247,001.60	-247,001.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		052800109	20190201L000690 000...	3,094.000	AUTOLIV INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	79.850000	247,055.90	-247,055.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		052800109	20190319S000380 TC...	22.000	AUTOLIV INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	77.940000	1,714.90	-1,714.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		053332102	20190201L000700 000...	244.000	AUTOZONE INC TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	847.340000	206,750.96	-206,750.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		053484101	20190201L000710 000...	1,508.000	AVALONBAY COMMUNITIES INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	192.920000	290,923.36	-290,923.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		054937107	20190201L000720 000...	10,395.000	BBAT CORP TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	48.800000	507,276.00	-507,276.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		058498106	20190201L000730 000...	3,290.000	BALL CORP TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	52.280000	172,001.20	-172,001.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		060505104	20190201L000740 000...	13,682.000	BANK OF AMERICA CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	28.470000	389,526.54	-389,526.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		064058100	20190201L000750 000...	8,788.000	BANK OF NEW YORK MELLON CORP TR...		2/1/2019	2/1/2019	2/1/2019	52.320000	459,788.16	-459,788.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		071813109	20190201L000760 000...	6,215.000	BAXTER INTERNATIONAL INC TRANSFER		2/1/2019	2/1/2019	2/1/2019	72.490000	450,525.35	-450,525.35	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		075887109	20190201L000770 000...	450.000	BECTON DICKINSON AND CO TRANSFER		2/1/2019	2/1/2019	2/1/2019	249.460000	112,257.00	-112,257.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		084670702	20190201L000780 000...	1,657.000	BERKSHIRE HATHAWAY INC TRANSFER		2/1/2019	2/1/2019	2/1/2019	205.540000	340,579.78	-340,579.78	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		086516101	20190201L000790 000...	4,423.000	BEST BUY CO INC TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	59.240000	262,018.52	-262,018.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		097023105	20190201L000800 000...	973.000	BOEING CO/THE TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	385.620000	375,208.26	-375,208.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		09857L108	20190201L000810 000...	101.000	BOOKING HOLDINGS INC TRANSFER		2/1/2019	2/1/2019	2/1/2019	1,832.810000	185,113.81	-185,113.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		09857L108	20190319S000680 TC...	1.000	BOOKING HOLDINGS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	1,755.590000	1,755.60	-1,755.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		099724106	20190201L000820 000...	3,626.000	BORGWARNER INC TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	40.900000	148,303.40	-148,303.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		099724106	20190319S000360 TC...	30.000	BORGWARNER INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	37.740000	1,132.50	-1,132.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		101137107	20190201L000830 000...	8,848.000	BOSTON SCIENTIFIC CORP TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	38.150000	337,551.20	-337,551.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		11133T103	20190201L000840 000...	3,058.000	BROADRIDGE FINANCIAL SOLUTIONS TR...		2/1/2019	2/1/2019	2/1/2019	100.830000	308,338.14	-308,338.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		115637209	20190201L000850 000...	8,115.000	BROWN-FORMAN CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	47.250000	383,433.75	-383,433.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		12504L109	20190201L000860 000...	1,992.000	CBRE GROUP INC TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	45.750000	91,134.00	-91,134.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		12504L109	20190319S000510 TC...	6.000	CBRE GROUP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.545000	303.33	-303.33	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		12508E101	20190201L000870 000...	2,333.000	CDK GLOBAL INC TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	48.910000	123,889.03	-123,889.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		12514G108	20190201L000880 000...	2,039.000	CDW CORP/IDE TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	83.270000	169,787.53	-169,787.53	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		12541W209	20190201L000890 000...	2,699.000	CH ROBINSON WORLDWIDE INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	86.770000	234,192.23	-234,192.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		125523100	20190201L000900 000...	1,203.000	CIGNA CORP TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	199.810000	240,371.43	-240,371.43	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		125581801	20190201L000910 000...	3,606.000	CIT GROUP INC TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	46.190000	166,561.14	-166,561.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		12572Q105	20190201L000920 000...	4,566.000	CME GROUP INC TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	182.260000	832,290.48	-832,290.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		12572Q105	20190319S000290 TC...	46.000	CME GROUP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	170.330000	7,835.64	-7,835.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		125896100	20190201L000930 000...	11,058.000	CMS ENERGY CORP TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	52.140000	576,564.12	-576,564.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		126408103	20190201L000940 000...	1,833.000	CSX CORP TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	65.700000	120,428.10	-120,428.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		126650100	20190201L000950 000...	1,446.000	CVS HEALTH CORP TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	65.550000	94,785.30	-94,785.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		127097103	20190201L000960 000...	8,260.000	CABOT OIL & GAS CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	24.950000	206,087.00	-206,087.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		127097103	20190319S000310 TC...	41.000	CABOT OIL & GAS CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	26.075121	1,069.49	-1,069.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		127387108	20190201L000970 000...	6,160.000	CADENCE DESIGN SYSTEMS INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	48.030000	295,864.80	-295,864.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		134429109	20190201L000980 000...	5,118.000	CAMPBELL SOUP CO TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	35.430000	181,330.74	-181,330.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		14040H105	20190201L000990 000...	2,182.000	CAPITAL ONE FINANCIAL CORP TRANSFE...		2/1/2019	2/1/2019	2/1/2019	80.590000	175,847.38	-175,847.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		14040H105	20190319S000400 TC...	20.000	CAPITAL ONE FINANCIAL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	84.979500	1,699.79	-1,699.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		143658300	20190201L001000 000...	4,919.000	CARNIVAL CORP TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	57.580000	283,236.02	-283,236.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		150870103	20190201L001010 000...	1,134.000	CELANESE CORP TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	95.760000	108,591.84	-108,591.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		150870103	20190319S000480 TC...	9.000	CELANESE CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	100.910000	908.28	-908.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		151358101	20190201L001020 000...	4,550.000	CENTENE CORP TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	130.570000	594,093.50	-594,093.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		15189T107	20190201L001030 000...	12,838.000	CENTERPOINT ENERGY INC TRANSFER		2/1/2019	2/1/2019	2/1/2019	30.920000	396,950.96	-396,950.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		156700106	20190201L001040 000...	11,699.000	CENTURYLINK INC TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	15.320000	179,228.68	-179,228.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		156782104	20190201L001050 000...	1,472.000	CERNER CORP TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	54.910000	80,827.52	-80,827.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		166764100	20190201L001060 000...	5,012.000	CHEVRON CORP TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	114.650000	574,625.80	-574,625.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		166764100	20190319S000410 TC...	16.000	CHEVRON CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	125.970000	2,015.68	-2,015.68	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		169556105	20190201L001070 000...	515.000	CHIPOTLE MEXICAN GRILL INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	529.610000	272,749.15	-272,749.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		169556105	20190319S000520 TC...	4.000	CHIPOTLE MEXICAN GRILL INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	648.710000	2,594.88	-2,594.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		171340102	20190201L001080 000...	4,339.000	CHURCH & DWIGHT CO INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	64.610000	280,342.79	-280,342.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		171798101	20190201L001090 000...	2,274.000	CIMAREX ENERGY CO TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	75.340000	171,323.16	-171,323.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		172062101	20190201L001100 000...	5,222.000	CINCINNATI FINANCIAL CORP TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	81.120000	423,608.64	-423,608.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		17275R102	20190201L001110 000...	7,044.000	CISCO SYSTEMS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	47.290000	333,110.76	-333,110.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		172908105	20190201L001120 000...	1,543.000	CINTAS CORP TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	187.510000	289,327.93	-289,327.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		172967424	20190201L001130 000...	1,594.000	CITIGROUP INC TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	64.460000	102,749.24	-102,749.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		174610105	20190201L001140 000...	9,266.000	CITIZENS FINANCIAL GROUP INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	33.920000	314,302.72	-314,302.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		177376100	20190201L001150 000...	2,666.000	CITRIX SYSTEMS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	102.540000	273,371.64	-273,371.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		189054109	20190201L001160 000...	3,016.000	CLOROX CO/THE TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	148.380000	447,514.08	-447,514.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		191216100	20190201L001170 000...	5,303.000	COCA-COLA CO/THE TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	48.130000	255,233.39	-255,233.39	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		192446102	20190201L001180 000...	6,322.000	COGNIZANT TECHNOLOGY SOLUTIONS T...		2/1/2019	2/1/2019	2/1/2019	69.680000	440,516.96	-440,516.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		194162103	20190201L001190 000...	2,619.000	COLGATE-PALMOLIVE CO TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	64.680000	169,396.92	-169,396.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		20030N101	20190201L001200 000...	6,834.000	COMCAST CORP TRANSFER FROM KR2F1...		2/1/2019	2/1/2019	2/1/2019	36.570000	249,919.38	-249,919.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		206340107	20190201L001210 000...	4,625.000	COMERICA INC TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	78.740000	364,172.50	-364,172.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		205887102	20190201L001220 000...	9,145.000	CONAGRA BRANDS INC TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	21.640000	197,897.80	-197,897.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		20605P101	20190201L001230 000...	4,163.000	CONCHO RESOURCES INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	119.840000	491,703.52	-491,703.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		20825C104	20190201L001240 000...	10,010.000	CONOCOPHILLIPS TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	67.690000	677,576.90	-677,576.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		209115104	20190201L001250 000...	6,266.000	CONSOLIDATED EDISON INC TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	77.650000	486,554.90	-486,554.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		21036P108	20190201L001260 000...	923.000	CONSTELLATION BRANDS INC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	173.660000	160,288.18	-160,288.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		216648402	20190201L001270 000...	1,580.000	COOPER COS INC/THE TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	278.760000	440,440.80	-440,440.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		217204106	20190201L001280 000...	5,752.000	COPART INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	50.630000	291,223.76	-291,223.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		219350105	20190201L001290 000...	7,232.000	CORNING INC TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	33.260000	240,536.32	-240,536.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		219350105	20190319S000390 TC...	22.000	CORNING INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	34.259090	753.92	-753.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		22160K105	20190201L001300 000...	1,027.000	COSTCO WHOLESALE CORP TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	214.630000	220,425.01	-220,425.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		22160N109	20190201L001310 000...	401.000	COSTAR GROUP INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	390.740000	156,686.74	-156,686.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		222070203	20190201L001320 000...	19,498.000	COTY INC TRANSFER FROM KR2F1901002...		2/1/2019	2/1/2019	2/1/2019	7.760000	151,304.48	-151,304.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		231021106	20190201L001330 000...	787.000	CUMMINS INC TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	147.110000	115,775.57	-115,775.57	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		23331A109	20190201L001340 000...	6,965.000	DR HORTON INC TRANSFER FROM KR2F1...		2/1/2019	2/1/2019	2/1/2019	38.450000	267,804.25	-267,804.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		23331A109	20190319S000250 TC...	77.000	DR HORTON INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	40.350000	3,107.72	-3,107.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		233331107	20190201L001350 000...	5,208.000	DTE ENERGY CO TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	117.750000	613,242.00	-613,242.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		23355L106	20190201L001360 000...	1,767.000	DXC TECHNOLOGY CO TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	64.120000	113,300.04	-113,300.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		235851102	20190201L001370 000...	3,191.000	DANAHER CORP TRANSFER FROM KR2F1...		2/1/2019	2/1/2019	2/1/2019	110.920000	353,945.72	-353,945.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		237194105	20190201L001380 000...	3,839.000	DARDEN RESTAURANTS INC TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	104.930000	402,826.27	-402,826.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		23918K108	20190201L001390 000...	4,924.000	DAVITA INC TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	56.130000	276,384.12	-276,384.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		247361702	20190201L001400 000...	6,575.000	DELTA AIR LINES INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	49.430000	325,002.25	-325,002.25	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		24906P109	20190201L001410 000...	8,043.000	DENTSPLY SIRONA INC TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	41.950000	337,403.85	-337,403.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		252131107	20190201L001420 000...	602.000	DEXCOM INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	141.030000	84,900.06	-84,900.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		254687106	20190201L001430 000...	3,305.000	WALT DISNEY CO/THE TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	111.520000	368,573.60	-368,573.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		256677105	20190201L001440 000...	1,428.000	DOLLAR GENERAL CORP TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	115.430000	164,834.04	-164,834.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		256746108	20190201L001450 000...	2,396.000	DOLLAR TREE INC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	96.830000	232,004.68	-232,004.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		260003108	20190201L001460 000...	5,044.000	DOVER CORP TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	87.830000	443,014.52	-443,014.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		260781100	20190201L001470 000...	2,370.000	DOWDUPONT INC TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	53.810000	127,529.70	-127,529.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		264411505	20190201L001490 000...	11,714.000	DUKE REALTY CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	29.240000	342,517.36	-342,517.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		26441C204	20190201L001480 000...	4,585.000	DUKE ENERGY CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	87.780000	402,471.30	-402,471.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		26875P101	20190201L001500 000...	2,095.000	EOG RESOURCES INC TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	99.200000	207,824.00	-207,824.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		277432100	20190201L001510 000...	2,979.000	EASTMAN CHEMICAL CO TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	80.620000	240,166.98	-240,166.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		278865100	20190201L001520 000...	1,554.000	ECOLAB INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	158.170000	245,796.18	-245,796.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		281020107	20190201L001530 000...	5,373.000	EDISON INTERNATIONAL TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	56.970000	306,099.81	-306,099.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		28176E108	20190201L001540 000...	1,230.000	EDWARDS LIFESCIENCES CORP TRANSF...		2/1/2019	2/1/2019	2/1/2019	170.420000	209,616.60	-209,616.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		291011104	20190201L001550 000...	3,975.000	EMERSON ELECTRIC CO TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	65.470000	260,243.25	-260,243.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		29364G103	20190201L001560 000...	6,511.000	ENTERGY CORP TRANSFER FROM KR2F1...		2/1/2019	2/1/2019	2/1/2019	89.190000	580,716.09	-580,716.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		29476L107	20190201L001570 000...	3,838.000	EQUITY RESIDENTIAL TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	72.560000	278,485.28	-278,485.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		297178105	20190201L001580 000...	2,050.000	ESSEX PROPERTY TRUST INC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	271.200000	555,960.00	-555,960.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		30034W106	20190201L001590 000...	11,635.000	EVERGY INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	57.320000	666,918.20	-666,918.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		30040W108	20190201L001600 000...	5,737.000	EVERSOURCE ENERGY TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	69.410000	398,205.17	-398,205.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		30161N101	20190201L001610 000...	14,507.000	EXELON CORP TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	47.760000	692,854.32	-692,854.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		30212P303	20190201L001620 000...	968.000	EXPEDIA GROUP INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	119.250000	115,434.00	-115,434.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		302130109	20190201L001630 000...	3,458.000	EXPEDITORS INTERNATIONAL OF WA TR...		2/1/2019	2/1/2019	2/1/2019	69.300000	239,639.40	-239,639.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		30231G102	20190201L001640 000...	4,373.000	EXXON MOBIL CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	73.290000	320,453.44	-320,453.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		311900104	20190201L001650 000...	1,798.000	FASTENAL CO TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	60.460000	108,707.08	-108,707.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		31428X106	20190201L001660 000...	1,319.000	FEDEX CORP TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	177.570000	234,214.83	-234,214.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		315616102	20190201L001670 000...	1,897.000	F5 NETWORKS INC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	160.950000	305,322.15	-305,322.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		31620M106	20190201L001680 000...	2,208.000	FIDELITY NATIONAL INFORMATION TRAN...		2/1/2019	2/1/2019	2/1/2019	104.530000	230,802.24	-230,802.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		31620R303	20190201L001690 000...	4,931.000	FIDELITY NATIONAL FINANCIAL IN TRAN...		2/1/2019	2/1/2019	2/1/2019	36.160000	178,304.96	-178,304.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		316773100	20190201L001700 000...	12,842.000	FIFTH THIRD BANCORP TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	26.820000	344,422.44	-344,422.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		337738108	20190201L001710 000...	2,998.000	FISERV INC TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	82.930000	248,624.14	-248,624.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		337738108	20190319S000330 TC...	34.000	FISERV INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	84.750000	2,881.84	-2,881.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		337932107	20190201L001720 000...	19,881.000	FIRSTENERGY CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	39.200000	779,335.20	-779,335.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		345370860	20190201L001730 000...	9,333.000	FORD MOTOR CO TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	8.800000	82,130.40	-82,130.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		345370860	20190319S000200 TC...	143.000	FORD MOTOR CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	8.458811	1,211.04	-1,211.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		34959J108	20190201L001740 000...	4,701.000	FORTIVE CORP TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	74.990000	352,527.99	-352,527.99	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		34964C106	20190201L001750 000...	2,806.000	FORTUNE BRANDS HOME & SECURITY TR...		2/1/2019	2/1/2019	2/1/2019	45.300000	127,111.80	-127,111.80	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		34964C106	201903190000440 TC...	13.000	FORTUNE BRANDS HOME & SECURITY 32...	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	46.180000	600.47	-600.47	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		354613101	20190201L001760 000...	5,045.000	FRANKLIN RESOURCES INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	29.610000	149,382.45	-149,382.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		35671D857	20190201L001770 000...	12,270.000	FREEPORT-MCMORAN INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	11.640000	142,822.80	-142,822.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		363576109	20190201L001780 000...	3,683.000	ARTHUR J GALLAGHER & CO TRANSFER ..		2/1/2019	2/1/2019	2/1/2019	74.710000	275,156.93	-275,156.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		369550108	20190201L001790 000...	963.000	GENERAL DYNAMICS CORP TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	171.170000	164,836.71	-164,836.71	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		370334104	20190201L001800 000...	2,516.000	GENERAL MILLS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	44.440000	111,899.92	-111,899.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		37045V100	20190201L001810 000...	4,104.000	GENERAL MOTORS CO TRANSFER FROM ..		2/1/2019	2/1/2019	2/1/2019	39.020000	160,138.08	-160,138.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		372460105	20190201L001820 000...	3,045.000	GENUINE PARTS CO TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	99.820000	303,951.90	-303,951.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		38141G104	20190201L001830 000...	487.000	GOLDMAN SACHS GROUP INC/THE TRAN...		2/1/2019	2/1/2019	2/1/2019	198.010000	96,430.87	-96,430.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		384802104	20190201L001840 000...	1,051.000	WW GRAINGER INC TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	295.390000	310,454.89	-310,454.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		40412C101	20190201L001850 000...	1,223.000	HCA HEALTHCARE INC TRANSFER FROM ..		2/1/2019	2/1/2019	2/1/2019	139.430000	170,522.89	-170,522.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		40414L109	20190201L001860 000...	15,201.000	HCP INC TRANSFER FROM KR2F1901002 ..		2/1/2019	2/1/2019	2/1/2019	31.540000	479,439.54	-479,439.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		40434L105	20190201L001870 000...	4,427.000	HP INC TRANSFER FROM KR2F1901002 TO		2/1/2019	2/1/2019	2/1/2019	22.030000	97,526.81	-97,526.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		413875105	20190201L001880 000...	4,356.000	HARRIS CORP TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	153.180000	667,252.08	-667,252.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		416515104	20190201L001890 000...	6,949.000	HARTFORD FINANCIAL SERVICES GR TRA...		2/1/2019	2/1/2019	2/1/2019	46.920000	326,047.08	-326,047.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		418056107	20190201L001900 000...	3,258.000	HASBRO INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	90.560000	295,044.48	-295,044.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		427866108	20190201L001910 000...	2,313.000	HERSHEY CO/THE TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	106.100000	245,409.30	-245,409.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		42809H107	20190201L001920 000...	5,673.000	HESS CORP TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	54.000000	360,342.00	-360,342.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		42824C109	20190201L001930 000...	24,718.000	HEWLETT PACKARD ENTERPRISE CO TR...		2/1/2019	2/1/2019	2/1/2019	15.590000	385,353.62	-385,353.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		42824C109	201903190000190 TC...	157.000	HEWLETT PACKARD ENTERPRISE CO 328...	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	15.775031	2,478.25	-2,478.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		43300A203	20190201L001940 000...	2,925.000	HILTON WORLDWIDE HOLDINGS INC TRA...		2/1/2019	2/1/2019	2/1/2019	74.480000	217,854.00	-217,854.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		436440101	20190201L001950 000...	5,798.000	HOLOGIC INC TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	44.400000	257,431.20	-257,431.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		437076102	20190201L001960 000...	1,158.000	HOME DEPOT INC/THE TRANSFER FROM ..		2/1/2019	2/1/2019	2/1/2019	163.530000	212,527.74	-212,527.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		438516106	20190201L001970 000...	1,597.000	HONEYWELL INTERNATIONAL INC TRANS...		2/1/2019	2/1/2019	2/1/2019	143.630000	229,377.11	-229,377.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		440452100	20190201L001980 000...	9,438.000	HORMEL FOODS CORP TRANSFER FROM ..		2/1/2019	2/1/2019	2/1/2019	42.320000	399,416.16	-399,416.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		44107P104	20190201L001990 000...	15,825.000	HOST HOTELS & RESORTS INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	18.060000	285,799.50	-285,799.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		44107P104	201903190000280 TC...	49.000	HOST HOTELS & RESORTS INC 32807921.1	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	19.075102	935.17	-935.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		444859102	20190201L002000 000...	1,468.000	HUMANA INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	308.990000	453,597.32	-453,597.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		445658107	20190201L002010 000...	3,477.000	JB HUNT TRANSPORT SERVICES INC TRA...		2/1/2019	2/1/2019	2/1/2019	107.040000	372,178.08	-372,178.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		446413106	20190201L002020 000...	713.000	HUNTINGTON INGALLS INDUSTRIES TRA...		2/1/2019	2/1/2019	2/1/2019	206.450000	147,198.85	-147,198.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		44919P508	20190201L002030 000...	2,465.000	IAC/INTERACTIVECORP TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	211.280000	520,805.20	-520,805.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		45168D104	20190201L002040 000...	1,474.000	IDEXX LABORATORIES INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	212.780000	313,637.72	-313,637.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		45168D104	201903190000460 TC...	11.000	IDEXX LABORATORIES INC 32807921.1	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	215.240000	2,367.75	-2,367.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		452308109	20190201L002050 000...	698.000	ILLINOIS TOOL WORKS INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	137.310000	95,842.38	-95,842.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		457187102	20190201L002060 000...	2,568.000	INGREDION INC TRANSFER FROM KR2F1...		2/1/2019	2/1/2019	2/1/2019	99.000000	254,232.00	-254,232.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		458140100	20190201L002070 000...	5,311.000	INTEL CORP TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	47.120000	250,254.32	-250,254.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		458140100	201903190000220 TC...	116.000	INTEL CORP 32807921.1	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	53.930000	6,257.04	-6,257.04	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		45866F104	20190201L002080 000...	3,980.000	INTERCONTINENTAL EXCHANGE INC TRA...		2/1/2019	2/1/2019	2/1/2019	76.760000	305,504.80	-305,504.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		459200101	20190201L002090 000...	751.000	INTERNATIONAL BUSINESS MACHINE TR...		2/1/2019	2/1/2019	2/1/2019	134.420000	100,949.42	-100,949.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		459506101	20190201L002100 000...	1,821.000	INTERNATIONAL FLAVORS & FRAGRA TR...		2/1/2019	2/1/2019	2/1/2019	141.780000	258,181.38	-258,181.38	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		460690100	20190201L002110 000...	9,590.000	INTERPUBLIC GROUP OF COS INC/IT TRA...		2/1/2019	2/1/2019	2/1/2019	22.750000	218,172.50	-218,172.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		461202103	20190201L002130 000...	1,036.000	INTUIT INC TRANSFER FROM KR2F190100...		2/1/2019	2/1/2019	2/1/2019	215.820000	223,589.52	-223,589.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		46120E602	20190201L002120 000...	732.000	INTUITIVE SURGICAL INC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	523.640000	363,304.48	-363,304.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		46256C105	20190201L002140 000...	1,823.000	KVIA HOLDINGS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	129.010000	235,185.23	-235,185.23	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		46625H100	20190201L002150 000...	6,908.000	JPMORGAN CHASE & CO TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	103.500000	714,978.00	-714,978.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		478160104	20190201L002160 000...	994.000	JOHNSON & JOHNSON TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	133.080000	132,281.52	-132,281.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		48203R104	20190201L002170 000...	9,805.000	JUNIPER NETWORKS INC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	25.940000	254,341.70	-254,341.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		482480100	20190201L002180 000...	1,226.000	KLA-TENCOR CORP TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	106.570000	130,654.82	-130,654.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		482480100	20190319S000260 TC...	65.000	KLA-TENCOR CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	119.700000	7,781.15	-7,781.15	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		485170302	20190201L002190 000...	3,488.000	KANSAS CITY SOUTHERN TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	105.750000	368,856.00	-368,856.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		487836108	20190201L002200 000...	5,040.000	KELLOGG CO TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	59.010000	297,410.40	-297,410.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		494368103	20190201L002210 000...	1,090.000	KIMBERLY-CLARK CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	111.380000	121,404.20	-121,404.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		494568101	20190201L002220 000...	7,387.000	KINDER MORGAN INC/IDE TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	18.100000	133,704.70	-133,704.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		500255104	20190201L002230 000...	4,138.000	KOHL'S CORP TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	68.690000	284,239.22	-284,239.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		500754106	20190201L002240 000...	3,857.000	KRAFT HEINZ CO/THE TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	48.060000	185,367.42	-185,367.42	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		501044101	20190201L002250 000...	15,199.000	KROGER CO/THE TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	28.330000	430,587.67	-430,587.67	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		501889208	20190201L002260 000...	6,460.000	LKQ CORP TRANSFER FROM KR2F190100...		2/1/2019	2/1/2019	2/1/2019	26.220000	169,381.20	-169,381.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		501889208	20190319S000490 TC...	7.000	LKQ CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	27.980000	195.93	-195.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		502413107	20190201L002270 000...	2,152.000	L3 TECHNOLOGIES INC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	196.880000	423,685.76	-423,685.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		50540R409	20190201L002280 000...	3,975.000	LABORATORY CORP OF AMERICA HOL TR...		2/1/2019	2/1/2019	2/1/2019	139.350000	553,916.25	-553,916.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		518439104	20190201L002290 000...	3,172.000	ESTEE LAUDER COS INC/THE TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	136.420000	432,724.24	-432,724.24	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		521865204	20190201L002300 000...	1,365.000	LEAR CORP TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	153.930000	210,114.45	-210,114.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		521865204	20190319S000470 TC...	10.000	LEAR CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	140.710000	1,407.20	-1,407.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		526057104	20190201L002310 000...	7,293.000	LENNAR CORP TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	47.420000	345,834.06	-345,834.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		526057104	20190319S000230 TC...	85.000	LENNAR CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	47.410000	4,030.70	-4,030.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		532457108	20190201L002320 000...	3,510.000	ELI LILLY & CO TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	119.860000	420,708.60	-420,708.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		534187109	20190201L002330 000...	4,540.000	LINCOLN NATIONAL CORP TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	58.490000	265,544.60	-265,544.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		540424108	20190201L002340 000...	5,630.000	LOEWS CORP TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	47.900000	269,677.00	-269,677.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		548661107	20190201L002350 000...	1,197.000	LOWE'S COS INC TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	96.160000	115,103.52	-115,103.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		550021109	20190201L002360 000...	1,594.000	LULULEMON ATHLETICA INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	147.810000	235,609.14	-235,609.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		55261F104	20190201L002370 000...	3,875.000	M&T BANK CORP TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	164.540000	637,592.50	-637,592.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		552953101	20190201L002380 000...	11,397.000	MGM RESORTS INTERNATIONAL TRANSF...		2/1/2019	2/1/2019	2/1/2019	29.440000	335,527.68	-335,527.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		55354G100	20190201L002390 000...	2,135.000	MSCI INC TRANSFER FROM KR2F19010002		2/1/2019	2/1/2019	2/1/2019	170.270000	363,526.45	-363,526.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		554382101	20190201L002400 000...	3,130.000	MACERICH CO/THE TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	46.160000	144,480.80	-144,480.80	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		55616P104	20190201L002410 000...	10,100.000	MACY'S INC TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	26.300000	265,630.00	-265,630.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		565849106	20190201L002420 000...	32,632.000	MARATHON OIL CORP TRANSFER FROM ..		2/1/2019	2/1/2019	2/1/2019	15.790000	515,259.28	-515,259.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		56585A102	20190201L002430 000...	6,762.000	MARATHON PETROLEUM CORP TRANSFER...		2/1/2019	2/1/2019	2/1/2019	66.260000	448,050.12	-448,050.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		570535104	20190201L002440 000...	448.000	MARKEL CORP TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	1,053.510000	471,972.48	-471,972.48	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		571748102	20190201L002450 000...	2,830.000	MARSH & MCLENNAN COS INC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	88.190000	249,577.70	-249,577.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		574599106	20190201L002460 000...	2,621.000	MASCO CORP TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	32.410000	84,946.61	-84,946.61	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		574599106	20190319S000540 TC...	3.000	MASCO CORP 32807921.1	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	38.996666	117.02	-117.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		57636Q104	20190201L002470 000...	1,664.000	MASTERCARD INC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	211.130000	351,320.32	-351,320.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		57772K101	20190201L002480 000...	6,293.000	MAXIM INTEGRATED PRODUCTS INC TRA...		2/1/2019	2/1/2019	2/1/2019	54.270000	341,521.11	-341,521.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		57772K101	20190319S000160 TC...	202.000	MAXIM INTEGRATED PRODUCTS INC 3280...	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	53.660099	10,841.36	-10,841.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		579780206	20190201L002490 000...	2,279.000	MCCORMICK & CO INC/MD TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	123.640000	281,775.56	-281,775.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		580135101	20190201L002500 000...	2,618.000	MCDONALD'S CORP TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	178.780000	468,046.04	-468,046.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		58933Y105	20190201L002510 000...	4,983.000	MERCK & CO INC TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	74.430000	370,884.69	-370,884.69	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		59156R108	20190201L002520 000...	3,230.000	METLIFE INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	45.670000	147,514.10	-147,514.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		592688105	20190201L002530 000...	148.000	METTLER-TOLEDO INTERNATIONAL I TRA...		2/1/2019	2/1/2019	2/1/2019	638.160000	94,447.68	-94,447.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		594918104	20190201L002540 000...	2,209.000	MICROSOFT CORP TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	104.430000	230,685.87	-230,685.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		595112103	20190201L002550 000...	4,916.000	MICRON TECHNOLOGY INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	38.220000	187,889.52	-187,889.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		595112103	20190319S000130 TC...	256.000	MICRON TECHNOLOGY INC 32807921.1	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	39.247304	10,049.87	-10,049.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		59522J103	20190201L002560 000...	1,262.000	MID-AMERICA APARTMENT COMMUNIT T...		2/1/2019	2/1/2019	2/1/2019	101.280000	127,815.36	-127,815.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		608190104	20190201L002570 000...	1,792.000	MOHAWK INDUSTRIES INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	128.790000	230,791.68	-230,791.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		608190104	20190319S000050 TC...	8.000	MOHAWK INDUSTRIES INC 32807921.1	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	129.260000	1,034.16	-1,034.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		60871R209	20190201L002580 000...	2,894.000	MOLSON COORS BREWING CO TRANSFER...		2/1/2019	2/1/2019	2/1/2019	66.610000	192,769.34	-192,769.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		609207105	20190201L002590 000...	6,166.000	MONDELEZ INTERNATIONAL INC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	46.260000	285,239.16	-285,239.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		615369105	20190201L002600 000...	682.000	MOODY S CORP TRANSFER FROM KR2F1...		2/1/2019	2/1/2019	2/1/2019	158.510000	108,103.82	-108,103.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		617446448	20190201L002610 000...	1,972.000	MORGAN STANLEY TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	42.300000	83,415.60	-83,415.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		61945C103	20190201L002620 000...	11,211.000	MOSAIC CO/THE TRANSFER FROM KR2F1...		2/1/2019	2/1/2019	2/1/2019	32.280000	361,891.08	-361,891.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		620076307	20190201L002630 000...	4,279.000	MOTOROLA SOLUTIONS INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	116.910000	500,257.89	-500,257.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		62944T105	20190201L002640 000...	63.000	NVR INC TRANSFER FROM KR2F1901002 ..		2/1/2019	2/1/2019	2/1/2019	2,660.000000	167,580.00	-167,580.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		631103108	20190201L002650 000...	2,732.000	NASDAQ INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	88.040000	240,525.28	-240,525.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		637071101	20190201L002660 000...	12,115.000	NATIONAL OILWELL VARCO INC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	29.480000	357,150.20	-357,150.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		637071101	20190319S000240 TC...	78.000	NATIONAL OILWELL VARCO INC 32807921.1	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	28.090000	2,191.80	-2,191.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		640268108	20190201L002670 000...	3,111.000	NEKTAR THERAPEUTICS TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	42.340000	131,719.74	-131,719.74	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		64110D104	20190201L002680 000...	5,280.000	NETAPP INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	63.770000	336,705.60	-336,705.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		651639106	20190201L002690 000...	12,048.000	NEWMONT MINING CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	34.110000	410,957.28	-410,957.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		65339F101	20190201L002700 000...	5,891.000	NEXTERA ENERGY INC TRANSFER FROM ..		2/1/2019	2/1/2019	2/1/2019	178.980000	1,054,371.16	-1,054,371.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		654106103	20190201L002710 000...	5,215.000	NIKE INC TRANSFER FROM KR2F1901002 ..		2/1/2019	2/1/2019	2/1/2019	61.880000	427,004.20	-427,004.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		65473P105	20190201L002720 000...	17,764.000	NISOURCE INC TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	27.280000	484,601.92	-484,601.92	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		655044105	20190201L002730 000...	14,997.000	NOBLE ENERGY INC TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	22.340000	335,032.98	-335,032.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		655844108	20190201L002740 000...	1,269.000	NORFOLK SOUTHERN CORP TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	167.740000	212,862.06	-212,862.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		670346105	20190201L002750 000...	4,415.000	NUCOR CORP TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	61.240000	270,374.60	-270,374.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		67103H107	20190201L002760 000...	361.000	O'REILLY AUTOMOTIVE INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	344.660000	124,422.26	-124,422.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		674599105	20190201L002770 000...	11,979.000	OCCIDENTAL PETROLEUM CORP TRANSF...		2/1/2019	2/1/2019	2/1/2019	66.780000	799,957.62	-799,957.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		69331C108	20190201L002780 000...	5,402.000	PG&E CORP TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	13.000000	70,226.00	-70,226.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		693475105	20190201L002790 000...	4,886.000	PNC FINANCIAL SERVICES GROUP I TRAN...		2/1/2019	2/1/2019	2/1/2019	122.670000	599,365.62	-599,365.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		693506107	20190201L002800 000...	1,006.000	PPG INDUSTRIES INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	105.440000	106,072.64	-106,072.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		69351T106	20190201L002810 000...	12,190.000	PPL CORP TRANSFER FROM KR2F190100...		2/1/2019	2/1/2019	2/1/2019	31.320000	381,790.80	-381,790.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		693656100	20190201L002820 000...	2,282.000	PVH CORP TRANSFER FROM KR2F190100...		2/1/2019	2/1/2019	2/1/2019	109.110000	248,989.02	-248,989.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		693656100	20190319S000530 TC...	3.000	PVH CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	110.390000	331.20	-331.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		695156109	20190201L002830 000...	875.000	PACKAGING CORP OF AMERICA TRANSF...		2/1/2019	2/1/2019	2/1/2019	94.320000	82,530.00	-82,530.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		704326107	20190201L002840 000...	3,015.000	PAYCHEX INC TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	70.800000	213,462.00	-213,462.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		713448108	20190201L002850 000...	1,128.000	PEPSICO INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	112.670000	127,091.76	-127,091.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		717081103	20190201L002860 000...	8,594.000	PFIZER INC TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	42.450000	364,815.30	-364,815.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		718546104	20190201L002870 000...	6,863.000	PHILLIPS 66 TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	95.410000	654,798.83	-654,798.83	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		723484101	20190201L002880 000...	5,026.000	PINNACLE WEST CAPITAL CORP TRANSF...		2/1/2019	2/1/2019	2/1/2019	88.120000	442,891.12	-442,891.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		74144T108	20190201L002890 000...	1,966.000	T ROWE PRICE GROUP INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	93.460000	183,742.36	-183,742.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		74251V102	20190201L002900 000...	1,703.000	PRINCIPAL FINANCIAL GROUP INC TRANS...		2/1/2019	2/1/2019	2/1/2019	50.070000	85,269.21	-85,269.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		742718109	20190201L002910 000...	2,356.000	PROCTER & GAMBLE CO/THE TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	96.470000	227,283.32	-227,283.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		743315103	20190201L002920 000...	1,934.000	PROGRESSIVE CORP/THE TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	67.290000	130,138.86	-130,138.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		74340W103	20190201L002930 000...	6,846.000	PROLOGIS INC TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	69.160000	473,469.36	-473,469.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		744320102	20190201L002940 000...	1,008.000	PRUDENTIAL FINANCIAL INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	92.140000	92,877.12	-92,877.12	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		744573106	20190201L002950 000...	8,830.000	PUBLIC SERVICE ENTERPRISE GROU TR...		2/1/2019	2/1/2019	2/1/2019	54.550000	481,676.50	-481,676.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		74736K101	20190201L002960 000...	4,451.000	QORVO INC TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	65.360000	290,917.36	-290,917.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		74736K101	20190319S000340 TC...	34.000	QORVO INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	69.550000	2,365.04	-2,365.04	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		74834L100	20190201L002970 000...	2,887.000	QUEST DIAGNOSTICS INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	87.350000	252,179.45	-252,179.45	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		74915M100	20190201L002980 000...	10,958.000	QURATE RETAIL INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	21.750000	238,336.50	-238,336.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		754730109	20190201L002990 000...	991.000	RAYMOND JAMES FINANCIAL INC TRANS...		2/1/2019	2/1/2019	2/1/2019	80.500000	79,775.50	-79,775.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		755111507	20190201L003000 000...	1,565.000	RAYTHEON CO TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	164.760000	257,849.40	-257,849.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		756109104	20190201L003010 000...	4,856.000	REALTY INCOME CORP TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	68.690000	333,558.64	-333,558.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		756577102	20190201L003020 000...	1,145.000	RED HAT INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	177.840000	203,626.80	-203,626.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		758849103	20190201L003030 000...	2,148.000	REGENCY CENTERS CORP TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	65.000000	139,620.00	-139,620.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		7591EP100	20190201L003040 000...	31,755.000	REGIONS FINANCIAL CORP TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	15.170000	481,723.35	-481,723.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		760759100	20190201L003050 000...	5,798.000	REPUBLIC SERVICES INC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	76.710000	444,764.58	-444,764.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		761152107	20190201L003060 000...	3,250.000	RESMED INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	95.170000	309,302.50	-309,302.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		773903109	20190201L003070 000...	529.000	ROCKWELL AUTOMATION INC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	169.520000	89,676.08	-89,676.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		776696106	20190201L003080 000...	1,595.000	ROPER TECHNOLOGIES INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	283.260000	451,799.70	-451,799.70	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		778296103	20190201L003090 000...	3,255.000	ROSS STORES INC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	92.120000	299,850.60	-299,850.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		78409V104	20190201L003100 000...	1,806.000	S&P GLOBAL INC TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	191.650000	346,119.90	-346,119.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		7844DX101	20190201L003110 000...	2,631.000	SL GREEN REALTY CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	92.430000	243,163.33	-243,163.33	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		79466L302	20190201L003120 000...	820.000	SALESFORCE.COM INC TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	151.970000	124,615.40	-124,615.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		806407102	20190201L003130 000...	2,919.000	HENRY SCHEIN INC TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	77.700000	226,806.30	-226,806.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		806407102	20190319S000100 TC...	2,733.000	HENRY SCHEIN INC 32807921.1	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	59.613000	162,949.66	-162,949.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		81211K100	20190201L003140 000...	2,278.000	SEALED AIR CORP TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	39.500000	89,981.00	-89,981.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		816851109	20190201L003150 000...	4,815.000	SEMPRA ENERGY TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	116.980000	563,258.70	-563,258.70	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		81762P102	20190201L003160 000...	1,384.000	SERVICENOW INC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	220.020000	304,507.68	-304,507.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		829688103	20190201L003170 000...	43,817.000	SIRIUS XM HOLDINGS INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	5.830000	255,453.11	-255,453.11	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		83088M102	20190201L003180 000...	3,382.000	SKYWORKS SOLUTIONS INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	73.040000	247,021.28	-247,021.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		83088M102	20190319S000350 TC...	34.000	SKYWORKS SOLUTIONS INC 32807921.1	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	82.090000	2,791.40	-2,791.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		832696405	20190201L003190 000...	3,044.000	JM SMUCKER CO/THE TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	104.880000	319,254.72	-319,254.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		833034101	20190201L003200 000...	1,714.000	SNAP-ON INC TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	165.990000	284,506.86	-284,506.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		842587107	20190201L003210 000...	16,813.000	SOUTHERN CO/THE TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	48.600000	807,391.80	-807,391.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		854502101	20190201L003220 000...	1,539.000	STANLEY BLACK & DECKER INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	126.440000	194,591.16	-194,591.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		855244109	20190201L003230 000...	7,119.000	STARBUCKS CORP TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	68.140000	485,088.66	-485,088.66	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		857477103	20190201L003240 000...	1,690.000	STATE STREET CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	70.900000	119,821.00	-119,821.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		858119100	20190201L003250 000...	9,015.000	STEEL DYNAMICS INC TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	36.590000	329,858.85	-329,858.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		863667101	20190201L003260 000...	1,296.000	STRYKER CORP TRANSFER FROM KR2F1...		2/1/2019	2/1/2019	2/1/2019	177.570000	230,485.86	-230,485.86	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		867914103	20190201L003270 000...	5,913.000	SUNTRUST BANKS INC TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	59.420000	351,350.46	-351,350.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		871607107	20190201L003280 000...	4,057.000	SYNOPSIS INC TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	93.350000	378,720.95	-378,720.95	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		871607107	20190319S000650 TC...	2.000	SYNOPSIS INC 32807921.1	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	108.930000	217.88	-217.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		871829107	20190201L003290 000...	3,841.000	SYSCO CORP TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	63.850000	245,247.85	-245,247.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		872540109	20190201L003300 000...	6,225.000	TJX COS INC/THE TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	49.730000	309,569.25	-309,569.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		872590104	20190201L003310 000...	8,315.000	T-MOBILE US INC TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	69.620000	578,890.30	-578,890.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		876630107	20190201L003320 000...	7,947.000	TAPESTRY INC TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	38.710000	307,628.37	-307,628.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		87612E106	20190201L003330 000...	6,496.000	TARGET CORP TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	73.000000	474,208.00	-474,208.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		87612G101	20190201L003340 000...	10,517.000	TARGA RESOURCES CORP TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	43.010000	452,336.17	-452,336.17	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		882508104	20190201L003350 000...	3,056.000	TEXAS INSTRUMENTS INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	100.680000	307,678.08	-307,678.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		882508104	20190319S000180 TC...	195.000	TEXAS INSTRUMENTS INC 32807921.1	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	109.144000	21,285.03	-21,285.03	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		883203101	20190201L003360 000...	6,077.000	TEXTRON INC TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	53.230000	323,478.71	-323,478.71	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		883203101	20190319S000140 TC...	241.000	TEXTRON INC 32807921.1	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	52.363817	12,622.09	-12,622.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		883556102	20190201L003370 000...	1,477.000	THERMO FISHER SCIENTIFIC INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	245.670000	362,854.59	-362,854.59	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		88579Y101	20190201L003380 000...	523.000	3M CO TRANSFER FROM KR2F1901002 TO		2/1/2019	2/1/2019	2/1/2019	200.300000	104,756.90	-104,756.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		886547108	20190201L003390 000...	4,093.000	TIFFANY & CO TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	88.730000	363,171.89	-363,171.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		891027104	20190201L003400 000...	2,871.000	TORCHMARK CORP TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	83.760000	240,474.96	-240,474.96	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		891906109	20190201L003410 000...	3,356.000	TOTAL SYSTEM SERVICES INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	89.610000	300,731.16	-300,731.16	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		892356106	20190201L003420 000...	2,308.000	TRACTOR SUPPLY CO TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	85.400000	197,103.20	-197,103.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		89417E109	20190201L003430 000...	1,695.000	TRAVELERS COS INC/THE TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	125.540000	212,790.30	-212,790.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		90130A101	20190201L003440 000...	3,335.000	TWENTY-FIRST CENTURY FOX INC TRAN...		2/1/2019	2/1/2019	2/1/2019	49.310000	164,448.85	-164,448.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		902494103	20190201L003450 000...	5,680.000	TYSON FOODS INC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	61.920000	351,705.60	-351,705.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		902653104	20190201L003460 000...	4,494.000	UDR INC TRANSFER FROM KR2F1901002		2/1/2019	2/1/2019	2/1/2019	43.750000	196,612.50	-196,612.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		902973304	20190201L003470 000...	6,421.000	US BANCORP TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	51.160000	328,498.36	-328,498.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		903845303	20190201L003480 000...	1,368.000	ULTA BEAUTY INC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	291.920000	399,346.56	-399,346.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		907818108	20190201L003490 000...	1,743.000	UNION PACIFIC CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	159.070000	277,259.01	-277,259.01	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		907818108	20190319S000320 TC...	41.000	UNION PACIFIC CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	166.910000	6,843.72	-6,843.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		911363109	20190201L003500 000...	1,156.000	UNITED RENTALS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	125.260000	144,800.56	-144,800.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		911363109	20190319S000270 TC...	53.000	UNITED RENTALS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	121.390000	6,434.20	-6,434.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		913017109	20190201L003510 000...	2,733.000	UNITED TECHNOLOGIES CORP TRANSFE...		2/1/2019	2/1/2019	2/1/2019	118.070000	322,685.31	-322,685.31	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		91324P102	20190201L003520 000...	1,028.000	UNITED HEALTH GROUP INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	270.200000	277,765.60	-277,765.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		913903100	20190201L003530 000...	3,609.000	UNIVERSAL HEALTH SERVICES INC TRAN...		2/1/2019	2/1/2019	2/1/2019	132.530000	478,300.77	-478,300.77	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		91529Y106	20190201L003540 000...	6,215.000	UNUM GROUP TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	34.760000	216,033.40	-216,033.40	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		918204108	20190201L003550 000...	4,615.000	VF CORP TRANSFER FROM KR2F1901002		2/1/2019	2/1/2019	2/1/2019	84.170000	388,444.55	-388,444.55	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		91913Y100	20190201L003560 000...	5,710.000	VALERO ENERGY CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	87.820000	501,452.20	-501,452.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92220P105	20190201L003570 000...	1,647.000	VARIAN MEDICAL SYSTEMS INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	132.030000	217,453.41	-217,453.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92220P105	20190319S000590 TC...	1.000	VARIAN MEDICAL SYSTEMS INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	134.250000	134.26	-134.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		922475108	20190201L003580 000...	998.000	VEEVA SYSTEMS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	109.060000	108,841.88	-108,841.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		922475108	20190319S000560 TC...	2.000	VEEVA SYSTEMS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	120.800000	241.62	-241.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92276F100	20190201L003590 000...	3,466.000	VENTAS INC TRANSFER FROM KR2F1901...		2/1/2019	2/1/2019	2/1/2019	64.490000	223,522.34	-223,522.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92343E102	20190201L003600 000...	1,717.000	VERISIGN INC TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	169.270000	290,636.59	-290,636.59	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92343V104	20190201L003610 000...	4,710.000	VERIZON COMMUNICATIONS INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	55.060000	259,332.60	-259,332.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92345Y106	20190201L003620 000...	2,960.000	VERISK ANALYTICS INC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	117.410000	347,533.60	-347,533.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92553P201	20190201L003630 000...	13,279.000	VIACOM INC TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	29.420000	390,668.18	-390,668.18	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92826C839	20190201L003640 000...	1,714.000	VISA INC TRANSFER FROM KR2F1901002		2/1/2019	2/1/2019	2/1/2019	135.010000	231,407.14	-231,407.14	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		92939U106	20190201L003650 000...	10,952.000	WEC ENERGY GROUP INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	73.030000	799,824.56	-799,824.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		931142103	20190201L003660 000...	7,024.000	WALMART INC TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	95.830000	673,109.92	-673,109.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		931427108	20190201L003670 000...	5,542.000	WALGREENS BOOTS ALLIANCE INC TRAN...		2/1/2019	2/1/2019	2/1/2019	72.260000	400,464.92	-400,464.92	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		94106L109	20190201L003680 000...	2,713.000	WASTE MANAGEMENT INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	95.670000	259,552.71	-259,552.71	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		941848103	20190201L003690 000...	462.000	WATERS CORP TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	231.220000	106,823.64	-106,823.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		94946T106	20190201L003700 000...	981.000	WELLCARE HEALTH PLANS INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	276.480000	271,226.88	-271,226.88	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		95040Q104	20190201L003710 000...	7,798.000	WELLTOWER INC TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	77.490000	604,267.02	-604,267.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		959802109	20190201L003720 000...	4,810.000	WESTERN UNION CO/THE TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	18.250000	87,782.50	-87,782.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		96145D105	20190201L003730 000...	3,364.000	WESTROCK CO TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	40.710000	136,948.44	-136,948.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		96145D105	20190319S000450 TC...	13.000	WESTROCK CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	37.800000	491.53	-491.53	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		963320106	20190201L003740 000...	1,380.000	WHIRLPOOL CORP TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	133.010000	183,553.80	-183,553.80	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		963320106	20190319S000430 TC...	14.000	WHIRLPOOL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	134.250000	1,879.64	-1,879.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		981558109	20190201L003750 000...	6,171.000	WORLDPAY INC TRANSFER FROM KR2F1...		2/1/2019	2/1/2019	2/1/2019	83.480000	515,155.08	-515,155.08	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		96310W108	20190201L003760 000...	1,934.000	WYNDHAM DESTINATIONS INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	42.140000	81,498.76	-81,498.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		963134107	20190201L003770 000...	1,497.000	WYNN RESORTS LTD TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	123.010000	184,145.97	-184,145.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		963793100	20190201L003780 000...	4,311.000	XPO LOGISTICS INC TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	60.780000	262,022.58	-262,022.58	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		963898100	20190201L003790 000...	10,423.000	XCEL ENERGY INC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	52.360000	545,748.28	-545,748.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		963919101	20190201L003800 000...	4,201.000	XILINX INC TRANSFER FROM KR2F190100...		2/1/2019	2/1/2019	2/1/2019	111.940000	470,259.94	-470,259.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		963919101	20190319S000110 TC...	697.000	XILINX INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	124.382395	86,701.50	-86,701.50	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		98419M100	20190201L003810 000...	4,765.000	XYLEM INC/NY TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	71.260000	339,553.90	-339,553.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		988498101	20190201L003820 000...	2,714.000	YUM! BRANDS INC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	93.980000	255,061.72	-255,061.72	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		98956P102	20190201L003830 000...	1,530.000	ZIMMER BIOMET HOLDINGS INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	109.560000	167,626.80	-167,626.80	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		989701107	20190201L003840 000...	7,118.000	ZIONS BANCORP NA TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	47.590000	338,745.62	-338,745.62	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		98978V103	20190201L003850 000...	2,647.000	ZOETIS INC TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	86.160000	228,065.52	-228,065.52	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G0177J108	20190201L000120 000...	787.000	ALLERGAN PLC TRANSFER FROM KR2F19...		2/1/2019	2/1/2019	2/1/2019	143.980000	113,312.26	-113,312.26	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G02602103	20190201L000130 000...	4,150.000	AMDOCS LTD TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	55.880000	231,902.00	-231,902.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G0408V102	20190201L000140 000...	2,070.000	AON PLC TRANSFER FROM KR2F1901002...		2/1/2019	2/1/2019	2/1/2019	156.230000	323,396.10	-323,396.10	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G0450A105	20190201L000150 000...	13,598.000	ARCH CAPITAL GROUP LTD TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	29.350000	399,101.30	-399,101.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G1151C101	20190201L000160 000...	1,365.000	ACCENTURE PLC TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	153.550000	209,595.75	-209,595.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G16962105	20190201L000170 000...	4,814.000	BUNGE LTD TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	55.070000	265,106.98	-265,106.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G2709G107	20190201L000180 000...	176.000	DELPHI TECHNOLOGIES PLC TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	17.910000	3,152.16	-3,152.16	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G29183103	20190201L000190 000...	3,253.000	EATON CORP PLC TRANSFER FROM KR2...		2/1/2019	2/1/2019	2/1/2019	76.250000	248,041.25	-248,041.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G3223R108	20190201L000200 000...	1,385.000	EVEREST RE GROUP LTD TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	219.050000	303,384.25	-303,384.25	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G47567105	20190201L000210 000...	6,246.000	IHS MARKIT LTD TRANSFER FROM KR2F1...		2/1/2019	2/1/2019	2/1/2019	51.920000	324,292.32	-324,292.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G47791101	20190201L000220 000...	4,317.000	INGERSOLL-RAND PLC TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	100.040000	431,872.68	-431,872.68	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G491BT108	20190201L000230 000...	3,780.000	INVECO LTD TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	18.220000	68,871.60	-68,871.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G51502105	20190201L000240 000...	4,257.000	JOHNSON CONTROLS INTERNATIONAL T...		2/1/2019	2/1/2019	2/1/2019	33.770000	143,758.89	-143,758.89	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G5876H105	20190201L000250 000...	8,982.000	MARVELL TECHNOLOGY GROUP LTD TRA...		2/1/2019	2/1/2019	2/1/2019	18.530000	166,436.46	-166,436.46	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G5876H105	20190319S000120 TC...	296.000	MARVELL TECHNOLOGY GROUP LTD 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	19.705000	5,835.64	-5,835.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G5960L103	20190201L000260 000...	4,915.000	MEDTRONIC PLC TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	88.390000	434,436.85	-434,436.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G6095L109	20190327S000030 328...	84.000	APTIV PLC	UBS SECU.	3/26/2019	3/26/2019	3/28/2019	78.380000	6,584.76	-6,584.76	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G6518L108	20190201L000270 000...	4,673.000	NIELSEN HOLDINGS PLC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	25.680000	120,002.64	-120,002.64	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G66721104	20190201L000280 000...	4,567.000	NORWEGIAN CRUISE LINE HOLDINGS TR...		2/1/2019	2/1/2019	2/1/2019	51.430000	234,880.81	-234,880.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G7945M107	20190201L000300 000...	4,875.000	SEAGATE TECHNOLOGY PLC TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	44.280000	215,865.00	-215,865.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G7945M107	20190319S000170 TC...	198.000	SEAGATE TECHNOLOGY PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	47.542979	9,415.49	-9,415.49	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G7900T104	20190201L000290 000...	3,676.000	PENTAIR PLC TRANSFER FROM KR2F190...		2/1/2019	2/1/2019	2/1/2019	41.190000	151,414.44	-151,414.44	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G96629103	20190201L000310 000...	2,025.000	WILLIS TOWERS WATSON PLC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	162.790000	329,649.75	-329,649.75	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		G97822103	20190201L000320 000...	4,253.000	PERRIGO CO PLC TRANSFER FROM KR2F...		2/1/2019	2/1/2019	2/1/2019	46.450000	197,551.85	-197,551.85	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		H1467J104	20190201L000330 000...	1,778.000	CHUBB LTD TRANSFER FROM KR2F19010...		2/1/2019	2/1/2019	2/1/2019	133.050000	236,562.90	-236,562.90	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		H84989104	20190201L000340 000...	2,174.000	TE CONNECTIVITY LTD TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	80.950000	175,985.30	-175,985.30	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		H84989104	20190319S000300 TC...	45.000	TE CONNECTIVITY LTD 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	83.470000	3,756.60	-3,756.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		M22465104	20190201L000350 000...	5,885.000	CHECK POINT SOFTWARE TECHNOLOG T...		2/1/2019	2/1/2019	2/1/2019	111.920000	658,649.20	-658,649.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	B		V7780T103	20190201L000360 000...	2,366.000	ROYAL CARIBBEAN CRUISES LTD TRANS...		2/1/2019	2/1/2019	2/1/2019	120.050000	284,038.30	-284,038.30	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							106,474,782..	106,474,782..	0.00
U.S. DOLLAR						0.000							106,474,782..	106,474,782..	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20190205S000040 Q4 ...	0.000	Q4 MANAGER FEES		2/5/2019	2/5/2019		0.000000	-41,288.36	-41,288.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190201S000360 NR...	0.000	TRF FR 956598 TO 956596		2/1/2019	2/1/2019		0.000000	1,850,000.00	1,850,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	20190201S000360 NR...	0.000			2/1/2019	2/1/2019		0.000000	-1,850,000.00	-1,850,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		99VVARL72	20190308A000150	0.000	TRF FR 956598 TO 956596 KRS INTERNAL		2/1/2019	2/1/2019		0.000000	1,850,000.00	1,850,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190201A0003870	0.000	CASH OFFSET FOR MATCH TRADE CONV...		2/1/2019	2/1/2019		0.000000	110,878,003.41	110,878,003.41	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190107S000050 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		1/7/2019	1/7/2019		0.000000	-208,148.84	-208,148.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190114S000080 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		1/14/2019	1/14/2019		0.000000	-45,864.28	-45,864.28	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190115S000210 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		1/15/2019	1/15/2019		0.000000	-7,260.93	-7,260.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190116S000060 NR...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		1/16/2019	1/16/2019		0.000000	-470,000.00	-470,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190122S000060 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		1/22/2019	1/22/2019		0.000000	-167,383.98	-167,383.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190128S000020 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		1/28/2019	1/28/2019		0.000000	-38,963.02	-38,963.02	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190204S000050 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		2/4/2019	2/4/2019		0.000000	-113,932.22	-113,932.22	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190211S000070 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		2/11/2019	2/11/2019		0.000000	-39,265.07	-39,265.07	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190215S000300 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		2/15/2019	2/15/2019		0.000000	-9,863.94	-9,863.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190219S000070 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		2/19/2019	2/19/2019		0.000000	-124,398.36	-124,398.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190225S000080 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		2/25/2019	2/25/2019		0.000000	-55,333.84	-55,333.84	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190305S000040 TRA...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		3/5/2019	3/5/2019		0.000000	-321,959.27	-321,959.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190311S000150 TRA...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		3/11/2019	3/11/2019		0.000000	-135,190.35	-135,190.35	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190314A0000320 TRA...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		3/15/2019	3/15/2019		0.000000	-6,905.36	-6,905.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190318S000070 TRA...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		3/18/2019	3/18/2019		0.000000	-347,526.09	-347,526.09	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190319S0003890 328...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		3/19/2019	3/19/2019		0.000000	-2,000,000.00	-2,000,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190320S0003760 328...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		3/20/2019	3/20/2019		0.000000	-2,000,000.00	-2,000,000.00	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		99VVARL72	20190325S000020 TRA...	0.000	TRANSFER TO KR2F9001002 KRS INTERN...		3/25/2019	3/25/2019		0.000000	-143,967.61	-143,967.61	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20190214A000220	0.000	BNY SL REBATE DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-27,811.98	-27,811.98	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20190314A0000380	0.000	BNY SL REBATE JANUARY 2019		2/14/2019	2/14/2019		0.000000	-24,225.54	-24,225.54	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20190214A000210	0.000	BNY SL BANK FEES DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-1,280.06	-1,280.06	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20190314A0000370	0.000	BNY SL BANK FEES JANUARY 2019		2/14/2019	2/14/2019		0.000000	-1,739.34	-1,739.34	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190115S0000200 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR D...		1/15/2019	1/15/2019		0.000000	7,260.93	7,260.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	20190115S0000200 GL...	0.000			1/15/2019	1/15/2019		0.000000	-7,260.93	-7,260.93	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190214A000200	0.000	BNY SL GROSS EARN DECEMBER 2018		1/15/2019	1/15/2019		0.000000	36,352.97	36,352.97	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190214S000180 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR J...		2/14/2019	2/14/2019		0.000000	9,863.94	9,863.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	20190214S000180 GL...	0.000			2/14/2019	2/14/2019		0.000000	-9,863.94	-9,863.94	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190314A0000350	0.000	BNY SL GROSS EARN JANUARY 2019		2/14/2019	2/14/2019		0.000000	35,828.82	35,828.82	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	CD		NA9123459	201903145000320 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR		3/14/2019	3/14/2019		0.000000	6,905.36	6,905.36	0.00
SALES						4,012,148.500							-7,197,572.38	6,546,547.60	-651,024.78
U.S. DOLLAR						4,012,148.500							-7,197,572.38	6,546,547.60	-651,024.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201901075000090	-205,304.200	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/7/2019	1/7/2019	1/7/2019	1.000000	-205,304.20	205,304.20	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201901145000090	-29,509.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/14/2019	1/14/2019	1/14/2019	1.000000	-29,509.60	29,509.60	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201901165000070	-442,346.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/16/2019	1/16/2019	1/16/2019	1.000000	-442,346.56	442,346.56	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201901225000070	-151,989.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/22/2019	1/22/2019	1/22/2019	1.000000	-151,989.90	151,989.90	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201901285000030	-34,579.270	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/28/2019	1/28/2019	1/28/2019	1.000000	-34,579.27	34,579.27	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201902045000060	-110,963.820	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/4/2019	2/4/2019	2/4/2019	1.000000	-110,963.82	110,963.82	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201902055000050	-29,765.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/5/2019	2/5/2019	2/5/2019	1.000000	-29,765.81	29,765.81	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201902115000090	-6,769.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/11/2019	2/11/2019	2/11/2019	1.000000	-6,769.37	6,769.37	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201902195000080	-124,398.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/19/2019	2/19/2019	2/19/2019	1.000000	-124,398.36	124,398.36	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201902255000090	-39,155.210	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/25/2019	2/25/2019	2/25/2019	1.000000	-39,155.21	39,155.21	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201903055000050	-302,635.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/5/2019	3/5/2019	3/5/2019	1.000000	-302,635.87	302,635.87	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201903115000160	-39,649.710	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/11/2019	3/11/2019	3/11/2019	1.000000	-39,649.71	39,649.71	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201903185000080	-321,149.710	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/18/2019	3/18/2019	3/18/2019	1.000000	-321,149.71	321,149.71	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201903195003840	-1,985,841.320	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/19/2019	3/19/2019	3/19/2019	1.000000	-1,985,841.32	1,985,841.32	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		996085619	201903255000030	-123,999.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/25/2019	3/25/2019	3/25/2019	1.000000	-123,999.79	123,999.79	0.00
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		001055102	201903195000830 TC..	-169.000	AFLAC INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.314082	-7,097.95	8,501.27	1,403.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00206R102	201903195000700 TC..	-233.000	AT&T INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	30.727081	-3,377.21	7,156.98	-1,220.23
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		002824100	201903195003070 TC..	-11.000	ABBOTT LABORATORIES 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	78.325454	-584.90	861.45	276.55
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00724F101	201903195002200 TC..	-36.000	ADOBE INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	254.700000	-6,552.97	9,168.72	2,615.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00751Y106	201903195000950 TC..	-144.000	ADVANCE AUTO PARTS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	161.649722	-21,741.49	23,275.81	1,534.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00846U101	201903195002600 TC..	-23.000	AGILENT TECHNOLOGIES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	80.650000	-1,358.27	1,854.69	496.42
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		009158106	201903195002700 TC..	-20.000	AIR PRODUCTS & CHEMICALS INC 328079..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	184.215000	-3,105.09	3,684.05	578.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		00971T101	201903195001480 TC..	-73.000	AKAMAI TECHNOLOGIES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	71.870000	-4,966.75	5,245.71	278.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		012653101	201903195003760 TC..	-24.000	ALBEMARLE CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	85.570000	-2,030.55	2,053.41	22.86
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		015271109	201903195002810 TC..	-17.000	ALEXANDRIA REAL ESTATE EQUITIE 3280..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	140.050000	-2,026.16	2,380.64	354.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		015351109	201903195002910 TC..	-15.000	ALEXION PHARMACEUTICALS INC 328079..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	133.490000	-1,722.15	2,002.17	280.02
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		017175100	201903195003130 TC..	-9.000	ALLEGHANY CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	620.060000	-5,308.71	5,580.37	271.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		018802108	201903195001340 TC..	-57.000	ALLIANT ENERGY CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	47.060000	-3,602.84	4,093.29	490.45
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		020002101	201903195002440 TC..	-28.000	ALLSTATE CORP/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	95.435000	-2,282.59	2,671.86	389.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		02005N100	201903195001010 TC..	-128.000	ALLY FINANCIAL INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	27.360000	-2,878.97	3,500.75	621.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		023608102	201903195001430 TC..	-78.000	AMEREN CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	72.629743	-4,691.44	5,664.26	972.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		025537101	201903195002560 TC..	-24.000	AMERICAN ELECTRIC POWER CO INC 328..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	83.270000	-1,754.44	1,998.21	243.77
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		025816109	201903195002160 TC..	-37.000	AMERICAN EXPRESS CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	113.390000	-3,104.83	4,195.00	1,090.17
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		026874784	201903195001420 TC..	-79.000	AMERICAN INTERNATIONAL GROUP I 328..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	44.344050	-4,099.65	3,502.34	-597.31
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		030420103	201903195002010 TC..	-43.000	AMERICAN WATER WORKS CO INC 32807..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	105.050000	-3,705.49	4,516.66	810.17
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		031100100	201903195002590 TC..	-23.000	AMETEK INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	80.990000	-1,423.49	1,862.51	439.02



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		032511107	201903190001720 TC...	-55.000	ANADARKO PETROLEUM CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	45.050000	-3,511.84	2,477.16	-1,034.68
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		035710409	201903190000620 TC...	-661.000	ANNALY CAPITAL MANAGEMENT INC 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	10.345007	-7,166.65	6,831.35	-335.30
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		036620105	201903190002310 TC...	-33.000	ANSYS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	179.520000	-4,022.72	5,923.75	1,901.03
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		036752103	201903190002060 TC...	-41.000	ANTHEM INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	305.550000	-8,445.15	12,526.97	4,081.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		039483102	201903190000840 TC...	-169.000	ARCHER-DANIELS-MIDLAND CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	42.595917	-7,490.27	7,196.92	-293.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		052769106	201903190002020 TC...	-43.000	AUTODESK INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	152.520000	-5,096.15	6,557.84	1,461.69
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		053332102	201903190003140 TC...	-9.000	AUTOZONE INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	974.200000	-7,524.75	8,767.59	1,242.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		053484101	201903190002660 TC...	-22.000	AVALONBAY COMMUNITIES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	196.790000	-4,805.46	4,329.10	323.64
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		054937107	201903190003540 TC...	-193.000	BB&T CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.563575	-8,835.28	9,756.71	921.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		058496106	201903190001950 TC...	-45.000	BALL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	57.440000	-2,068.91	2,584.31	515.40
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		060505104	201903190000980 TC...	-138.000	BANK OF AMERICA CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	29.900000	-3,263.63	4,124.76	861.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		064058100	201903190002370 TC...	-30.000	BANK OF NEW YORK MELLON CORP/T 32...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	53.980000	-1,463.57	1,619.07	155.50
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		071813109	201903190001550 TC...	-69.000	BAXTER INTERNATIONAL INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	76.670000	-3,913.36	5,289.47	1,376.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		075887109	201903190003330 TC...	-4.000	BECTON DICKINSON AND CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	243.750000	-825.00	974.94	149.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		084670702	201903190002480 TC...	-27.000	BERKSHIRE HATHAWAY INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	206.380000	-4,820.14	5,571.91	751.77
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		086516101	201903190001940 TC...	-46.000	BEST BUY CO INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	69.470000	-1,888.55	3,195.11	1,306.56
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		097023105	201903190002860 TC...	-16.000	BOEING CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	370.230000	-4,141.12	5,923.44	1,782.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		101137107	201903190001030 TC...	-127.000	BOSTON SCIENTIFIC CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	37.605433	-3,837.68	4,799.95	962.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		111337103	201903190002820 TC...	-17.000	BROADRIDGE FINANCIAL SOLUTIONS 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	102.770000	-1,497.34	1,746.89	249.55
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		115637209	201903190003490 TC...	-303.000	BROWN-FORMAN CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.845412	-13,820.34	15,402.92	1,582.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12508E101	201903190003230 TC...	-7.000	CDK GLOBAL INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	58.380000	-377.89	408.58	30.69
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		125146108	201903190002180 TC...	-37.000	CDW CORP/DE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	96.480000	-2,762.87	3,569.34	806.47
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		12541W209	201903190003680 TC...	-55.000	CH ROBINSON WORLDWIDE INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	89.225090	-4,258.93	4,906.76	647.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		125523100	201903190002070 TC...	-41.000	CIGNA CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	167.505121	-7,096.74	6,867.21	-229.53
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		125581801	201903190001860 TC...	-48.000	CIT GROUP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.970000	-1,925.94	2,446.04	520.10
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		125896100	201903190001090 TC...	-118.000	CMS ENERGY CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	55.230000	-5,546.07	6,515.87	969.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		126408103	201903190002400 TC...	-29.000	CSX CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	73.800000	-1,519.54	2,139.88	620.34
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		126650100	201903190001870 TC...	-48.000	CVS HEALTH CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	56.680000	-3,753.84	2,720.12	-1,033.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		127387108	201903190002270 TC...	-34.000	CADENCE DESIGN SYSTEMS INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	61.060000	-1,455.79	2,075.67	616.88
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		134429109	201903190003550 TC...	-174.000	CAMPBELL SOUP CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	36.592988	-9,327.95	6,365.35	-2,962.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		143688300	201903190003420 TC...	-9.000	CARNIVAL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	57.030000	-505.08	513.17	8.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		151358101	201903190001690 TC...	-56.000	CENTENE CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	59.200000	-2,783.42	3,314.59	531.17
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		151897107	201903190003590 TC...	-92.000	CENTERPOINT ENERGY INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	30.520000	-2,488.50	2,806.88	318.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		156700106	201903190003460 TC...	-559.000	CENTURYLINK INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	12.021896	-8,424.62	6,714.56	-1,710.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		156782104	201903190003040 TC...	-12.000	CERNER CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	57.350000	-720.89	688.07	-32.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		171340102	201903190000930 TC...	-146.000	CHURCH & DWIGHT CO INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	66.775205	-8,827.82	9,747.59	1,119.77
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		171798101	201903190003190 TC...	-8.000	CIMAREX ENERGY CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	71.600000	-741.86	572.71	-169.15
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		172062101	201903190001130 TC...	-115.000	CINCINNATI FINANCIAL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	85.770000	-8,782.08	9,862.27	1,080.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		17275R102	201903190001360 TC...	-85.000	CISCO SYSTEMS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	53.374117	-3,387.09	4,535.89	1,148.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		172908105	201903190002690 TC...	-21.000	CINTAS CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	206.165238	-3,190.06	4,329.20	1,139.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		172967424	201903190003100 TC...	-10.000	CITIGROUP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	66.920000	-615.42	659.09	43.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		174610105	201903190001290 TC...	-92.000	CITIZENS FINANCIAL GROUP INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	36.330000	-3,107.34	3,341.39	234.05
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		177376100	201903190003530 TC...	-205.000	CITRIX SYSTEMS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	101.080000	-17,983.92	20,719.08	2,735.16
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		189054109	201903190001270 TC...	-97.000	CLOROX CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	159.330824	-13,555.99	15,453.91	1,897.92



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		191216100	20190319S000940 TC...	-145.000	COCA-COLA C/OTHE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	45.600000	-6,764.72	6,610.46	-154.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		194162103	20190319S001910 TC...	-47.000	COLGATE-PALMOLIVE CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	66.470000	-3,161.40	3,123.57	-37.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		20030N101	20190319S000730 TC...	-224.000	COMCAST CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	40.066607	-7,641.66	8,972.56	1,330.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		200340107	20190319S002080 TC...	-41.000	COMERICA INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	83.170000	-2,604.29	3,409.51	805.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		205867102	20190319S003500 TC...	-276.000	CONAGRA BRANDS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	23.191884	-3,121.68	6,398.11	-1,723.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		20605P101	20190319S002320 TC...	-33.000	CONCHO RESOURCES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	106.010000	-4,122.63	3,497.95	-624.68
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		20825C104	20190319S001100 TC...	-116.000	CONOCOPHILLIPS 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	67.960000	-7,451.16	7,882.09	430.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		20911S104	20190319S002040 TC...	-42.000	CONSOLIDATED EDISON INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	84.660000	-3,367.66	3,555.25	187.59
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		21036P108	20190319S002750 TC...	-19.000	CONSTELLATION BRANDS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	170.780000	-3,409.55	3,244.58	-164.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		216648402	20190319S003280 TC...	-6.000	COOPER COS INC/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	290.110000	-1,251.64	1,740.57	488.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		217204106	20190319S003650 TC...	-61.000	COPART INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	58.900000	-3,259.62	3,592.24	332.62
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		22160K105	20190319S002520 TC...	-25.000	COSTCO WHOLESALE CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	235.830000	-4,868.66	5,895.42	1,026.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		22160N109	20190319S003380 TC...	-2.000	COSTAR GROUP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	465.850000	-796.01	931.66	135.65
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		222070203	20190319S003450 TC...	-1,166.000	COTY INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	11.184296	-13,045.62	13,029.06	-16.56
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		22304C100	20190319S003430 TC...	-4,068.000	COVETRUS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	34.906600	-179,485.63	141,957.52	-37,528.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		231021106	20190319S003080 TC...	-11.000	CUMMINS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	158.460000	-1,513.18	1,742.92	229.74
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		233331107	20190319S002510 TC...	-25.000	DTE ENERGY CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	123.530000	-2,660.37	3,087.95	427.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		23355L106	20190319S002580 TC...	-24.000	DXC TECHNOLOGY CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	65.610000	-1,948.12	1,574.37	-373.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		235851102	20190319S001780 TC...	-63.000	DANAHER CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	127.710000	-4,811.51	6,768.01	1,956.50
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		237194105	20190319S001370 TC...	-83.000	DARDEN RESTAURANTS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	110.280000	-6,816.15	9,152.29	2,336.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		23918K108	20190319S001060 TC...	-125.000	DAVITA INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	52.440000	-8,239.32	6,553.66	-1,685.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		247361702	20190319S001530 TC...	-71.000	DELTA AIR LINES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.720000	-3,382.27	3,600.36	218.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		24906P109	20190319S000750 TC...	-207.000	DENTSPLY SIRONA INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	49.101497	-9,945.14	10,161.80	216.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		252131107	20190319S002710 TC...	-20.000	DEXCOM INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	147.010000	-2,443.71	2,939.96	496.25
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		254667106	20190319S001590 TC...	-67.000	WALT DISNEY C/OTHE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	113.360000	-7,007.75	7,594.35	586.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		254667106	20190321A000080	-11.000	WALT DISNEY C/OTHE	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	81.986363	-1,150.53	901.65	-248.88
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		256677105	20190319S002720 TC...	-20.000	DOLLAR GENERAL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	115.050000	-2,079.32	2,300.77	221.45
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		256746108	20190319S002220 TC...	-35.000	DOLLAR TREE INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	100.298000	-3,177.66	3,510.03	332.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		260003108	20190319S001730 TC...	-55.000	DOVER CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	91.730000	-4,131.72	5,044.53	912.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		26078J100	20190319S002090 TC...	-41.000	DOWDUPONT INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	55.990000	-2,428.53	2,258.25	-170.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		264411505	20190319S000860 TC...	-166.000	DUKE REALTY CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	30.330783	-4,519.91	5,033.18	513.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		26441C204	20190319S002100 TC...	-41.000	DUKE ENERGY CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	90.020000	-3,506.25	3,690.36	184.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		26875P101	20190319S002790 TC...	-18.000	EOG RESOURCES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	90.520000	-1,788.90	1,629.15	-159.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		277432100	20190319S002380 TC...	-30.000	EASTMAN CHEMICAL CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	77.870000	-2,598.92	2,335.76	-263.16
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		278865100	20190319S002280 TC...	-34.000	ECOLAB INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	173.990000	-4,810.99	5,915.24	1,104.25
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		281020107	20190319S001620 TC...	-64.000	EDISON INTERNATIONAL 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	62.720000	-4,438.16	4,913.38	-424.78
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		28176E108	20190319S003200 TC...	-8.000	EDWARDS LIFESCIENCES CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	190.595000	-1,112.96	1,524.66	411.70
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		291011104	20190319S002670 TC...	-22.000	EMERSON ELECTRIC CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	68.125000	-1,426.10	1,498.51	72.41
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		29364G103	20190319S001960 TC...	-45.000	ENERGY CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	94.320000	-3,757.46	4,243.69	486.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		29476L107	20190319S001670 TC...	-59.000	EQUITY RESIDENTIAL 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	73.870000	-4,018.40	4,357.68	339.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		297178105	20190319S002330 TC...	-33.000	ESSEX PROPERTY TRUST INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	286.530000	-8,130.33	9,455.03	1,324.70
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30034W106	20190319S000990 TC...	-135.000	EVERGY INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	56.860000	-7,613.08	7,674.65	61.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		3004DW108	20190319S001460 TC...	-75.000	EVERSOURCE ENERGY 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	71.329333	-4,672.05	5,348.88	676.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30161N101	20190319S000800 TC...	-196.000	EXELON CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	49.650306	-8,076.56	9,725.37	1,652.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30212P303	20190319S003790 TC...	-9.000	EXPEDIA GROUP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	121.130000	-1,109.29	1,090.06	-19.23
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		302130109	20190319S001970 TC...	-45.000	EXPEDITORS INTERNATIONAL OF WA 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	76.100000	-2,558.90	3,424.00	865.10
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		30231G102	20190319S001650 TC...	-61.000	EXXON MOBIL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	81.050000	-5,174.01	4,943.37	-230.64

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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		311900104	20190319S003740 TC..	-31.000	FASTENAL CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	62.430000	-1,506.02	1,934.99	428.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		31428X106	20190319S002830 TC..	-17.000	FEDEX CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	180.640000	-3,223.64	3,070.67	-152.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		315616102	20190319S001540 TC..	-71.000	F5 NETWORKS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	153.192253	-11,025.32	10,875.79	-149.53
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		31620M106	20190319S001810 TC..	-50.000	FIDELITY NATIONAL INFORMATION 32807...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	107.010000	-4,405.96	5,349.93	943.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		31620R303	20190319S002030 TC..	-43.000	FIDELITY NATIONAL FINANCIAL IN 328079...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	35.050000	-1,364.75	1,506.70	121.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		316773100	20190319S000890 TC..	-163.000	FIFTH THIRD BANCORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	28.765705	-4,161.24	4,687.11	525.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		337932107	20190319S003480 TC..	-352.000	FIRSTENERGY CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	41.061903	-12,850.55	14,450.08	1,599.53
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		34959J108	20190319S001390 TC..	-83.000	FORTIVE CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	83.170000	-6,095.38	6,902.19	806.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		35137L105	20190321A000090	-11.000	FOX CORP	UBS SECU.	3/19/2019	3/19/2019	3/20/2019	81.986363	-457.05	901.85	444.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		354613101	20190319S003720 TC..	-35.000	FRANKLIN RESOURCES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	33.705142	-1,165.28	1,179.31	14.03
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		35671D857	20190319S0000610 TC..	-1,770.000	FREEPORT-MCMORAN INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	12.537401	-25,673.50	22,173.21	-3,500.29
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		363576109	20190319S001610 TC..	-65.000	ARTHUR J GALLAGHER & CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	79.870000	-3,778.11	5,190.83	1,412.72
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		369550108	20190319S003360 TC..	-3.000	GENERAL DYNAMICS CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	171.200000	-516.60	513.56	-3.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		370334104	20190319S001600 TC..	-66.000	GENERAL MILLS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	47.535000	-3,866.01	3,136.60	-549.41
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		37045V100	20190319S003050 TC..	-12.000	GENERAL MOTORS CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	37.745000	-472.51	452.81	-19.70
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		372460105	20190319S001330 TC..	-88.000	GENUINE PARTS CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	107.099545	-8,800.26	9,423.75	923.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		38141G104	20190319S003300 TC..	-5.000	GOLDMAN SACHS GROUP INC/THE 32807...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	202.080000	-975.82	1,010.33	34.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		384802104	20190319S001770 TC..	-54.000	WW GRAINGER INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	299.212037	-13,467.05	16,156.69	2,689.64
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		40412C101	20190319S002450 TC..	-28.000	HCA HEALTHCARE INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	133.440000	-3,510.20	3,735.99	225.79
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		40414L109	20190319S000680 TC..	-270.000	HCP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	30.666407	-8,171.74	8,277.12	105.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		40434L105	20190319S003410 TC..	-1.000	HP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	19.860000	-18.18	19.84	1.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		413875105	20190319S001490 TC..	-73.000	HARRIS CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	162.485068	-9,120.95	11,860.52	2,739.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		416515104	20190319S001400 TC..	-82.000	HARTFORD FINANCIAL SERVICES GR 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	49.290000	-3,915.00	4,040.90	125.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		418056107	20190319S003800 TC..	-8.000	HASBRO INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	86.520000	-664.04	692.07	8.03
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		427866108	20190319S001210 TC..	-103.000	HERSHEY CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	110.400000	-10,929.86	11,370.02	440.16
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		42809H107	20190319S003570 TC..	-110.000	HESS CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	59.020636	-6,296.07	6,491.08	195.01
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		43300A203	20190319S002360 TC..	-32.000	HILTON WORLDWIDE HOLDINGS INC 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	86.010000	-2,149.99	2,751.96	601.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		436440101	20190319S001580 TC..	-67.000	HOLOGIC INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	46.920000	-2,735.27	3,142.92	407.65
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		437076102	20190319S002920 TC..	-15.000	HOME DEPOT INC/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	182.701333	-2,621.63	2,740.33	118.70
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		438516106	20190319S002730 TC..	-20.000	HONEYWELL INTERNATIONAL INC 328079...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	155.540000	-2,607.98	3,110.55	502.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		440452100	20190319S003470 TC..	-394.000	HORMEL FOODS CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	42.421598	-15,221.29	16,709.95	1,488.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		444859102	20190319S002870 TC..	-16.000	HUMANA INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	280.190000	-4,000.89	4,482.82	481.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		445658107	20190319S002490 TC..	-27.000	JB HUNT TRANSPORT SERVICES INC 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	103.460000	-2,795.22	2,793.11	-2.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		446413106	20190319S003370 TC..	-3.000	HUNTINGTON INGALLS INDUSTRIES 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	207.440000	-611.54	622.28	10.74
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		452308109	20190319S003000 TC..	-13.000	ILLINOIS TOOL WORKS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	143.960000	-1,604.04	1,871.32	267.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		457187102	20190319S001680 TC..	-58.000	INGREDION INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	94.330000	-6,529.87	5,470.48	-1,059.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		45866F104	20190319S001200 TC..	-105.000	INTERCONTINENTAL EXCHANGE INC 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	74.776666	-6,570.82	7,850.39	1,279.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		459200101	20190319S002930 TC..	-14.000	INTERNATIONAL BUSINESS MACHINE 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	139.010000	-2,062.63	1,945.97	-116.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		459506101	20190319S003750 TC..	-29.000	INTERNATIONAL FLAVORS & FRAGRA 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	123.960000	-4,002.92	3,594.50	-408.42
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		460690100	20190319S003390 TC..	-2.000	INTERPUBLIC GROUP OF COS INC/T 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	22.075000	-44.24	44.12	-0.12
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		461202103	20190319S002880 TC..	-16.000	INTUIT INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	256.840000	-2,595.21	4,109.22	1,514.01
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		46120E602	20190319S003350 TC..	-4.000	INTUITIVE SURGICAL INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	553.370000	-1,310.89	2,213.41	902.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		46266C105	20190319S001990 TC..	-44.000	IQVIA HOLDINGS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	141.630000	-4,372.31	6,231.19	1,858.88



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		46625H100	20190319S001220 TC...	-103.000	JPMORGAN CHASE & CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	107.585048	-9,405.79	11,080.08	1,673.29
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		478160104	20190319S002410 TC...	-29.000	JOHNSON & JOHNSON 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	137.260000	-3,830.65	3,980.19	149.54
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		48203R104	20190319S001350 TC...	-87.000	JUNIPER NETWORKS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	26.510000	-2,178.20	2,305.47	127.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		485170302	20190319S001820 TC...	-50.000	KANSAS CITY SOUTHERN 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	115.430000	-5,101.13	5,770.92	669.79
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		487836108	20190319S000780 TC...	-202.000	KELLOGG CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	54.249801	-13,334.69	10,956.29	-2,378.40
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		494368103	20190319S002610 TC...	-23.000	KIMBERLY-CLARK CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	119.450000	-2,738.88	2,747.08	8.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		494568101	20190319S003010 TC...	-13.000	KINDER MORGAN INC/D/E 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	19.860000	-232.98	258.04	25.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		500255104	20190319S003560 TC...	-131.000	KOHL'S CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	68.253129	-8,514.94	8,939.73	424.79
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		500754106	20190319S001240 TC...	-102.000	KRAFT HEINZ CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	31.760000	-6,482.96	3,238.45	-3,244.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		501044101	20190319S000630 TC...	-506.000	KROGER CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	24.473399	-14,358.37	12,378.31	-1,980.06
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		502413107	20190319S002290 TC...	-34.000	L3 TECHNOLOGIES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	209.260000	-8,777.94	7,114.40	1,326.45
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		50540R409	20190319S001800 TC...	-51.000	LABORATORY CORP OF AMERICA HOL 32...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	154.710000	-7,459.35	7,889.59	430.24
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		518439104	20190319S001320 TC...	-89.000	ESTEE LAUDER COS INC/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	161.840000	-10,177.74	14,402.68	4,224.94
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		532457108	20190319S000880 TC...	-164.000	ELI LILLY & CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	124.407378	-16,018.52	20,400.90	4,382.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		534187109	20190319S002620 TC...	-23.000	LINCOLN NATIONAL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	63.510000	-1,363.05	1,460.48	97.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		540424108	20190319S001570 TC...	-69.000	LOEWS CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	48.560000	-3,082.08	3,349.90	267.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		548661107	20190319S002760 TC...	-19.000	LOWE'S COS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	101.280000	-1,740.35	1,924.10	183.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		550021109	20190319S002110 TC...	-40.000	LULULEMON ATHLETICA INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	143.140500	-8,150.18	5,725.14	574.96
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		55261F104	20190319S002120 TC...	-40.000	M&T BANK CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	175.015000	-5,837.85	7,000.10	1,162.25
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		552953101	20190319S000960 TC...	-143.000	MGM RESORTS INTERNATIONAL 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	26.022377	-3,937.45	3,719.72	-217.73
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		55354G100	20190319S001920 TC...	-47.000	MSCI INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	190.240000	-8,842.61	8,940.69	2,098.08
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		554382101	20190319S003710 TC...	-37.000	MACERICH CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	42.510000	-2,485.07	1,572.47	-912.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		55616P104	20190319S003520 TC...	-233.000	MACY'S INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	23.625021	-7,429.14	5,502.22	-1,926.92
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		565849106	20190319S003150 TC...	-9.000	MARATHON OIL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	17.310000	-156.30	155.69	-0.61
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		56585A102	20190319S000670 TC...	-282.000	MARATHON PETROLEUM CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	62.019893	-16,670.34	17,486.56	816.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		570535104	20190319S003240 TC...	-7.000	MARKEL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	1,005.770000	-7,045.34	7,040.22	-5.12
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		571748102	20190319S0011740 TC...	-55.000	MARSH & MCLENNAN COS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	92.960181	-4,190.77	5,112.19	921.42
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		57636Q104	20190319S002940 TC...	-14.000	MASTERCARD INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	229.310000	-2,227.60	3,210.15	982.55
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		579780206	20190319S003510 TC...	-272.000	MCCORMICK & CO INC/MD 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	140.063198	-33,066.56	38,093.97	5,027.41
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		580135101	20190319S002630 TC...	-23.000	MCDONALD'S CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	184.250000	-3,755.98	4,237.46	481.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		58933Y105	20190319S000720 TC...	-225.000	MERCK & CO INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	81.165511	-14,796.37	18,259.75	3,463.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		59156R108	20190319S003060 TC...	-12.000	METLIFE INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	45.760000	-530.71	548.99	18.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		592688105	20190319S003400 TC...	-2.000	METTLER-TOLEDO INTERNATIONAL I 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	704.755000	-942.60	1,409.47	466.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		594918104	20190319S002000 TC...	-44.000	MICROSOFT CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	116.410000	-3,527.31	5,121.53	1,594.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		59522J103	20190319S002950 TC...	-14.000	MID-AMERICA APARTMENT COMMUNIT 32...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	106.570000	-1,359.46	1,491.82	132.36
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		60871R209	20190319S003600 TC...	-90.000	MOLSON COORS BREWING CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	60.951555	-7,766.77	5,484.66	-2,282.11
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		609207105	20190319S000900 TC...	-161.000	MONDELEZ INTERNATIONAL INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	47.876397	-7,103.56	7,706.38	602.82
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		615369105	20190319S002960 TC...	-14.000	MOODY S CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	177.150000	-1,822.43	2,479.92	657.49
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		617446448	20190319S002240 TC...	-35.000	MORGAN STANLEY 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	43.850000	-1,456.19	1,534.38	78.19
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		619456103	20190319S000710 TC...	-227.000	MOSAIC CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	28.586211	-6,701.22	6,486.71	-214.51
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		620076307	20190319S001750 TC...	-54.000	MOTOROLA SOLUTIONS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	139.461296	-4,691.26	7,530.27	2,839.01
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		631103108	20190319S003730 TC...	-34.000	NASDAQ INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	84.110000	-2,538.41	2,859.36	320.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		640268108	20190319S003580 TC...	-98.000	NEKTAR THERAPEUTICS 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	35.050000	-4,554.30	3,433.87	-1,120.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		641100104	20190319S003110 TC...	-10.000	NETAPP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	67.080000	-401.89	670.69	268.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		651639106	20190319S000810 TC...	-194.000	NEWMONT MINING CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	33.115000	-7,435.48	6,422.28	-1,013.20



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		65339F101	20190319S001630 TC...	-62.000	NEXTERA ENERGY INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	190.476774	-9,576.69	11,808.78	2,232.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		654106103	20190319S001380 TC...	-84.000	NIKE INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	87.485000	-6,362.60	7,347.80	985.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		65473P105	20190319S000690 TC...	-261.000	NISOURCE INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	28.027318	-6,758.17	7,312.42	554.25
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		655044105	20190319S000640 TC...	-424.000	NOBLE ENERGY INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	23.519103	-12,155.88	9,967.73	-2,188.15
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		655844108	20190319S003290 TC...	-5.000	NORFOLK SOUTHERN CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	181.730000	-788.72	1,090.30	301.58
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		670346105	20190319S001250 TC...	-100.000	NUCOR CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	58.650000	-5,669.09	5,863.92	194.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		67103H107	20190319S002970 TC...	-14.000	O'REILLY AUTOMOTIVE INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	375.270000	-4,768.20	5,253.57	485.37
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		674599105	20190319S001150 TC...	-111.000	OCCIDENTAL PETROLEUM CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	66.643063	-8,243.96	7,396.17	-847.79
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		69331C108	20190319S000600 TC...	-28,925.000	PG&E CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	19.497299	-1,237,130.96	563,662.81	-673,468.15
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		693475105	20190319S001260 TC...	-88.000	PNC FINANCIAL SERVICES GROUP I 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	132.004285	-11,512.06	12,935.27	1,423.21
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		693506107	20190319S002980 TC...	-14.000	PPG INDUSTRIES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	110.010000	-1,825.41	1,539.97	14.56
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		69351T106	20190319S003630 TC...	-78.000	PPL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	32.730000	-2,438.92	2,552.12	113.20
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		695156109	20190319S003160 TC...	-9.000	PACKAGING CORP OF AMERICA 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	96.570000	-993.24	869.02	-124.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		704326107	20190319S001700 TC...	-56.000	PAYCHEX INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	78.720000	-3,658.03	4,407.70	749.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		713448108	20190319S002390 TC...	-30.000	PEPSICO INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	117.050000	-3,270.00	3,511.15	241.15
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		717081103	20190319S000650 TC...	-375.000	PFIZER INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	41.904095	-14,677.30	15,751.97	1,074.67
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		718546104	20190319S000790 TC...	-201.000	PHILLIPS 66 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	98.804577	-20,010.05	19,857.45	-152.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		723484101	20190319S002340 TC...	-33.000	PINNACLE WEST CAPITAL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	95.330000	-2,740.91	3,145.51	404.60
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74144T108	20190319S002550 TC...	-25.000	T ROWE PRICE GROUP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	102.650000	-2,402.07	2,565.96	163.89
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74251V102	20190319S002740 TC...	-20.000	PRINCIPAL FINANCIAL GROUP INC 328079...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	52.640000	-985.13	1,052.58	67.45
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		742718109	20190319S001840 TC...	-49.000	PROCTER & GAMBLE CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	101.400000	-4,223.39	4,968.04	744.65
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		743315103	20190319S002680 TC...	-22.000	PROGRESSIVE CORP/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	73.250000	-996.16	1,611.25	615.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74340W103	20190319S000970 TC...	-142.000	PROLOGIS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	70.855070	-8,698.93	10,059.86	1,360.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		744320102	20190319S003260 TC...	-7.000	PRUDENTIAL FINANCIAL INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	97.280000	-646.93	680.88	33.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		744573106	20190319S000910 TC...	-152.000	PUBLIC SERVICE ENTERPRISE GROU 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	59.474605	-7,843.11	9,038.50	1,195.39
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74834L100	20190319S001560 TC...	-68.000	QUEST DIAGNOSTICS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	88.210000	-5,900.73	5,997.52	96.79
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		74915M100	20190319S003120 TC...	-10.000	QURATE RETAIL INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	17.180000	-224.26	171.69	-52.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		754730109	20190319S003180 TC...	-9.000	RAYMOND JAMES FINANCIAL INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	82.400000	-705.02	741.50	36.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		755111507	20190319S003020 TC...	-13.000	RAYTHEON CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	179.460000	-2,182.49	2,332.81	150.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		756109104	20190319S003610 TC...	-87.000	REALTY INCOME CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	70.650000	-5,835.65	6,145.60	309.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		756577102	20190319S002840 TC...	-17.000	RED HAT INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	181.760000	-2,366.32	3,089.70	723.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		758849103	20190319S002300 TC...	-34.000	REGENCY CENTERS CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	64.510000	-2,022.22	2,192.97	170.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		7591EP100	20190319S000760 TC...	-206.000	REGIONS FINANCIAL CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	16.005000	-2,748.68	3,294.92	546.24
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		760759100	20190319S001080 TC...	-122.000	REPUBLIC SERVICES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	78.770000	-7,679.07	9,608.59	2,029.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		761152107	20190319S001890 TC...	-48.000	RESMED INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	97.230000	-3,625.09	4,666.49	1,041.40
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		773903109	20190319S003310 TC...	-5.000	ROCKWELL AUTOMATION INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	179.580000	-715.61	897.83	182.22
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		776696106	20190319S003090 TC...	-11.000	ROPER TECHNOLOGIES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	327.830000	-2,496.98	3,605.97	1,108.99
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		778296103	20190319S001660 TC...	-61.000	ROSS STORES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	90.640000	-5,116.30	5,528.35	412.05
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		78409V104	20190319S002800 TC...	-18.000	S&P GLOBAL INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	205.010000	-3,103.15	3,689.95	586.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		78440X101	20190319S001300 TC...	-92.000	SL GREEN REALTY CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	90.275000	-9,548.92	8,304.27	-1,244.65
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		79466L302	20190319S002460 TC...	-28.000	SALESFORCE.COM INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	161.130000	-3,588.51	4,511.30	922.79
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		81211K100	20190319S003030 TC...	-13.000	SEALED AIR CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	45.240000	-569.23	587.98	18.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		816851109	20190319S003670 TC...	-56.000	SEMPRA ENERGY 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	123.900000	-6,431.91	6,937.74	505.83
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		81762P102	20190319S003810 TC...	-8.000	SERVICENOW INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	240.720000	-1,081.99	1,925.65	843.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		82968B103	20190319S003440 TC...	-1,343.000	SIRIUS XM HOLDINGS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	6.065003	-6,445.56	8,131.76	1,686.20



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		832696405	20190319S001110 TC...	-116.000	JM SMUCKER CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	106.800000	-14,962.81	12,387.47	-2,575.34
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		833034101	20190319S003770 TC...	-24.000	SNAP-ON INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	158.240000	-3,877.75	3,797.47	-80.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		842587107	20190319S001040 TC...	-127.000	SOUTHERN CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	51.730000	-6,311.60	6,568.35	256.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		854502101	20190319S002500 TC...	-27.000	STANLEY BLACK & DECKER INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	132.250000	-3,352.11	3,570.43	218.32
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		855244109	20190319S000660 TC...	-288.000	STARBUCKS CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	70.575000	-17,683.58	20,322.45	2,638.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		857477103	20190319S002990 TC...	-14.000	STATE STREET CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	70.810000	-1,157.81	991.18	-166.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		858119100	20190319S000850 TC...	-167.000	STEEL DYNAMICS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	34.948802	-6,743.97	5,834.70	-909.27
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		863667101	20190319S003170 TC...	-9.000	STRYKER CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	193.000000	-1,261.62	1,736.88	475.26
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		867914103	20190319S002420 TC...	-29.000	SUNTRUST BANKS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	64.650000	-1,666.89	1,874.53	207.64
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		871829107	20190319S001410 TC...	-81.000	SYSCO CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	66.370000	-4,717.12	5,375.09	657.97
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		872540109	20190319S001310 TC...	-91.000	TJX COS INC/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	51.875054	-3,999.80	4,719.65	719.85
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		872590104	20190319S002540 TC...	-25.000	T-MOBILE US INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	73.400000	-1,420.34	1,834.72	414.38
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		876030107	20190319S000770 TC...	-206.000	TAPESTRY INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	32.720000	-8,631.74	6,738.17	-1,893.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		87612E106	20190319S001470 TC...	-74.000	TARGET CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	77.630000	-5,266.19	5,743.80	477.61
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		87612G101	20190319S000870 TC...	-166.000	TARGA RESOURCES CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	40.264518	-7,279.50	6,682.16	-597.34
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		883556102	20190319S002470 TC...	-28.000	THERMO FISHER SCIENTIFIC INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	262.140000	-5,554.29	7,339.54	1,785.25
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		88579Y101	20190319S003220 TC...	-7.000	3M CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	207.290000	-1,320.04	1,450.94	130.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		886547108	20190319S003690 TC...	-55.000	TIFFANY & CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	96.510000	-4,616.30	5,307.43	691.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		891027104	20190319S002890 TC...	-16.000	TORCHMARK CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	84.480000	-1,278.25	1,351.50	73.25
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		891906109	20190319S002130 TC...	-39.000	TOTAL SYSTEM SERVICES INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	93.250000	-2,767.00	3,636.31	869.31
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		892356106	20190319S001510 TC...	-73.000	TRACTOR SUPPLY CO 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	89.429041	-5,840.26	6,527.50	687.24
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		89417E109	20190319S003210 TC...	-8.000	TRAVELERS COS INC/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	134.720000	-882.19	1,077.66	95.47
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		90130A101	20190319S002250 TC...	-35.000	TWENTY-FIRST CENTURY FOX INC 32807...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	51.545142	-1,490.53	1,803.70	313.17
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		902494103	20190319S001050 TC...	-126.000	TYSON FOODS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	65.160000	-8,335.67	8,208.79	-126.88
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		902653104	20190319S001440 TC...	-76.000	UDR INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	44.624505	-2,966.57	3,390.66	424.09
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		902973304	20190319S001760 TC...	-54.000	US BANCORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	52.560000	-2,636.30	2,837.66	201.36
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		903845303	20190319S002640 TC...	-23.000	ULTA BEAUTY INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	341.500000	-5,953.18	7,854.16	1,900.98
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		913017109	20190319S001450 TC...	-76.000	UNITED TECHNOLOGIES CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	125.775526	-8,721.00	9,558.05	837.05
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		91324P102	20190319S002770 TC...	-19.000	UNITEDHEALTH GROUP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	253.480000	-3,587.02	4,815.86	1,228.84
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		913903100	20190319S001520 TC...	-72.000	UNIVERSAL HEALTH SERVICES INC 32807...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	135.367638	-9,270.03	9,745.62	475.59
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		91529Y106	20190319S001850 TC...	-49.000	UNUM GROUP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	36.880000	-1,795.67	1,806.60	10.93
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		918204108	20190319S001930 TC...	-47.000	VF CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	85.410000	-3,804.84	4,013.74	208.90
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		91913Y100	20190319S000920 TC...	-147.000	VALERO ENERGY CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	86.287891	-10,892.47	12,682.68	1,790.21
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92276F100	20190319S001790 TC...	-52.000	VENTAS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	61.910000	-3,314.73	3,218.75	-95.98
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92343E102	20190319S002650 TC...	-23.000	VERISIGN INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	180.028260	-2,941.47	4,140.36	1,198.89
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92343Y104	20190319S001020 TC...	-128.000	VERIZON COMMUNICATIONS INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	57.911562	-6,952.87	7,411.30	458.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92345Y106	20190319S001640 TC...	-62.000	VERISK ANALYTICS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	128.448064	-6,081.76	7,963.05	1,881.29
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92553P201	20190319S000740 TC...	-211.000	VIACOM INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	27.800000	-6,088.60	5,859.39	-229.21
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92826C839	20190319S003780 TC...	-17.000	VISA INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	154.990000	-1,900.86	2,634.62	733.76
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		92939U106	20190319S001180 TC...	-106.000	WEC ENERGY GROUP INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	78.360000	-7,036.08	8,304.99	1,268.91
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		931142103	20190319S001000 TC...	-134.000	WALMART INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	99.472611	-11,363.15	13,327.81	1,964.66
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		931427108	20190319S001120 TC...	-116.000	WALGREENS BOOTS ALLIANCE INC 32807...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	62.580000	-8,208.12	7,258.02	-950.10
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		94106L109	20190319S001710 TC...	-56.000	WASTE MANAGEMENT INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	101.000000	-4,371.79	5,655.36	1,283.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		941848103	20190319S002780 TC...	-19.000	WATERS CORP 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	244.432631	-3,345.61	4,643.96	1,298.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		94946T106	20190319S002900 TC...	-16.000	WELLFARE HEALTH PLANS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	243.190000	-3,858.40	3,890.82	32.42



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		95040Q104	20190319S001190 TC...	-106.000	WELLTOWER INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	75.940000	-7,519.84	8,048.47	528.63
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		959802109	20190319S003700 TC...	-46.000	WESTERN UNION CO/THE 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	17.975000	-897.12	826.37	-70.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		981558109	20190319S001140 TC...	-113.000	WORLDPAY INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	107.416194	-8,037.66	12,136.74	4,099.08
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98310W108	20190319S003250 TC...	-7.000	WYNDHAM DESTINATIONS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	41.860000	-290.73	292.94	2.21
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		983134107	20190319S003340 TC...	-5.000	WYNN RESORTS LTD 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	114.570000	-591.59	572.79	-18.80
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		983793100	20190319S003620 TC...	-83.000	XPO LOGISTICS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.870000	-6,975.27	4,221.32	-2,753.95
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		983898100	20190319S001170 TC...	-109.000	XCEL ENERGY INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	56.150000	-5,089.04	6,119.18	1,030.14
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98419M100	20190319S003660 TC...	-57.000	XYLEM INC/NY 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	77.580000	-3,246.36	4,421.43	1,175.07
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		988498101	20190319S002150 TC...	-38.000	YUM! BRANDS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	100.181052	-2,816.70	3,806.45	989.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98956P102	20190319S002850 TC...	-17.000	ZIMMER BIOMET HOLDINGS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	125.300000	-1,989.17	2,129.90	140.73
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		989701107	20190319S002140 TC...	-39.000	ZIONS BANCORP NA 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	49.940000	-1,873.71	1,947.24	73.53
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		98978V103	20190319S002050 TC...	-42.000	ZOETIS INC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	97.630000	-2,660.58	4,099.98	1,439.40
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G0177J108	20190319S002430 TC...	-28.000	ALLERGAN PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	151.410000	-5,358.18	4,239.14	-1,119.04
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G02602103	20190319S001900 TC...	-47.000	AMDOCS LTD 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	54.110000	-2,732.01	2,542.66	-189.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G0408V102	20190319S002260 TC...	-34.000	AON PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	169.560000	-4,464.15	5,764.62	1,300.47
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G0450A105	20190319S001230 TC...	-102.000	ARCH CAPITAL GROUP LTD 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	32.840196	-2,616.06	3,348.63	732.57
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G1151C101	20190319S003270 TC...	-6.000	ACCENTURE PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	165.590000	-905.57	993.46	87.89
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G16962105	20190319S002170 TC...	-37.000	BUNGE LTD 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	52.360000	-2,336.73	1,936.92	-399.81
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G2709G107	20190319S000820 TC...	-176.000	DELPHI TECHNOLOGIES PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	19.017613	-3,152.16	3,345.29	193.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G29183103	20190319S001830 TC...	-49.000	EATON CORP PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	81.350000	-5,574.37	3,985.60	411.23
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G3223R108	20190319S002350 TC...	-33.000	EVEREST RE GROUP LTD 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	220.570000	-6,798.59	7,278.38	479.79
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G47567105	20190319S001070 TC...	-124.000	IHS MARKIT LTD 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	55.035000	-5,456.78	6,823.01	1,366.23
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G47791101	20190319S001880 TC...	-48.000	INGERSOLL-RAND PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	106.540000	-4,117.94	5,113.37	995.43
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G4918T108	20190319S002530 TC...	-25.000	INVESCO LTD 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	20.015200	-600.46	500.12	-100.34
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G51502105	20190319S002230 TC...	-35.000	JOHNSON CONTROLS INTERNATIONAL 32...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	36.340000	-1,200.05	1,271.53	71.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G5960L103	20190319S001500 TC...	-73.000	MEDTRONIC PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	91.710000	-6,221.49	6,694.01	472.52
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G6095L109	20190102A000290	-2,963.000	APTIV PLC	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	62.033958	-259,677.89	183,773.76	-75,904.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	SC		G6095L109	20190102A000290	2,963.000	APTIV PLC	UBS SECU.	3/1/2019	12/27/2018	12/31/2018	62.033958	259,677.89	-183,773.76	75,904.13
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G6095L109	20190325A000080	-3,047.000	APTIV PLC	UBS SECU.	3/1/2019	12/31/2018	12/31/2018	60.323800	-266,901.05	183,773.76	-83,127.29
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G6095L109	20190327A000040	-84.000	APTIV PLC	UBS SECU.	3/26/2019	3/26/2019	3/27/2019	80.720000	-6,584.76	6,779.55	194.79
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G6518L108	20190319S001160 TC...	-110.000	NIELSEN HOLDINGS PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	27.171272	-4,193.39	2,987.70	-1,205.69
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G66721104	20190319S001980 TC...	-45.000	NORWEGIAN CRUISE LINE HOLDINGS 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	55.530000	-2,294.92	2,498.36	203.44
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G7800T104	20190319S002190 TC...	-37.000	PENTAIR PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	43.100000	-1,555.95	1,594.30	8.35
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G96629103	20190319S002210 TC...	-36.000	WILLIS TOWERS WATSON PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	174.170000	-5,001.39	6,269.67	1,268.28
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		G97822103	20190319S003640 TC...	-75.000	PERRIGO CO PLC 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	48.719200	-4,879.62	3,653.14	-1,226.48
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		H1467J104	20190319S002570 TC...	-24.000	CHUBB LTD 32807921.1	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	137.700000	-3,235.64	3,304.51	68.87
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		M22465104	20190319S001280 TC...	-95.000	CHECK POINT SOFTWARE TECHNOLOG 3...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	125.990000	-9,390.19	11,967.94	2,577.75
KR2F10110002	KR2F10110002 KRS INTERNAL EQUITY	S		V7780T103	20190319S003320 TC...	-5.000	ROYAL CARIBBEAN CRUISES LTD 328079...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	117.880000	-506.58	589.34	82.76



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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						20,725,050...							-439,908.98	5,027,196.85	2,575,635.95
CLASS ACTIONS						0.000							155,929.21	155,929.21	155,929.21
U.S. DOLLAR						0.000							155,929.21	155,929.21	155,929.21
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190213S000120 000...	0.000	4-14-cv-00226-YGRADVANCED MICR O DE.		2/13/2019	2/13/2019		0.000000	4,500.26	4,500.26	4,500.26
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190220S000150 000...	0.000	11-CV-00733-WHPBANK OF AMERICA COR..		2/20/2019	2/20/2019		0.000000	32,935.30	32,935.30	32,935.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190301S000470 01M...	0.000	ADVANCED MICRO DEVICES INC (20 14) O...		3/1/2019	3/1/2019		0.000000	3,908.77	3,908.77	3,908.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190313S000090 000...	0.000	04-cv-9866 (LTS)(HBP)Pfizer, Inc. (2004) Dis...		3/13/2019	3/13/2019		0.000000	114,584.88	114,584.88	114,584.88
CORPORATE ACTIONS						8,849.580							574,639.68	0.00	419,526.90
U.S. DOLLAR						8,849.580							574,639.68	0.00	419,526.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000220	-48.001	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000230	-0.544	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000240	-1.906	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000250	-1.603	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000260	-1.875	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000270	-16.420	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000280	-3.781	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000290	-0.998	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000300	-4.809	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000310	-0.605	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000320	-17.150	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000330	-15.365	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000340	-2.480	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000350	-75.102	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000360	-2.541	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000370	-1.906	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000380	-1.270	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000390	-0.907	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000400	-1.422	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000410	-0.605	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		03748R101	20190221F000420	-3.478	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		03748R101	20190221F000430	-6,565.232	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	-207,643.07	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000440	1,538.999	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	48,674.97	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000450	17.456	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	552.09	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000460	61.094	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	1,932.26	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000470	51.397	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	1,625.57	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000480	60.125	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	1,901.61	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000490	590.580	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	18,678.68	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		03748R754	20190221F000500	121.219	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	3,833.88	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000510	32.002	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	1,012.15	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000520	154.191	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	4,876.70	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000530	19.395	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	613.42	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000540	549.850	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	17,390.48	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000550	492.635	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	15,580.90	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000560	79.520	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	2,515.03	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000570	2,407.896	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	76,156.23	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000580	81.459	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	2,576.36	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000590	61.094	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	1,932.26	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000600	40.730	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	1,288.19	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000610	29.093	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	920.14	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000620	45.578	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	1,441.52	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000630	19.395	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	613.42	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		03748R754	20190221F000640	111.522	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	3,527.21	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		15135B101	20190207F000100	7,512.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		15135B101	20190207F000110	58.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		15135B101	20190207F000120	15.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		15135B101	20190207F000130	58.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		15135B101	20190207F000140	68.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		15135B101	20190207F000150	591.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		15135B101	20190207F000160	409.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		15135B101	20190207F000170	30.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		15135B101	20190207F000180	150.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SS		15135B101	20190207F000190	42.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000240	990.400	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	39,811.55	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000250	4.000	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	160.79	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000260	68.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	2,765.58	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000270	242.400	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	9,743.86	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000280	216.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	8,714.81	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000290	2.400	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	96.47	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000300	1,052.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	42,319.87	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000310	5.600	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	225.11	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000320	24.400	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	980.82	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000330	44.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	1,800.85	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000150	5,755.561	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	375,457.28	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000160	59.624	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	3,889.53	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000170	17.165	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	1,119.71	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000180	58.721	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	3,830.59	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000190	946.763	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	61,760.98	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000200	160.354	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	10,460.47	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		254687106	20190321F000210	40.653	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	2,651.95	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000220	48.784	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	3,182.36	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000240	3,353.873	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	132,689.97	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000250	816.674	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	32,310.23	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000260	1,792.797	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	70,928.82	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000270	8,393.489	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	332,073.40	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000280	173.001	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	6,844.47	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000290	42.008	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	1,661.97	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000300	140.930	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	5,575.66	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000310	61.431	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	2,430.41	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000320	346.906	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	13,724.70	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000330	144.996	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	5,736.50	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		254687106	20190321F000340	134.607	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	5,325.49	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000330	1,324.620	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	84,525.15	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000340	39.471	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	2,518.68	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000350	64.224	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	4,098.19	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000360	58.203	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	3,713.98	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000370	22.746	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,451.44	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000380	60.210	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	3,842.05	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000390	15.387	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	961.86	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000400	20.070	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,280.68	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000410	97.674	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	6,232.66	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000420	11.373	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	725.72	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000430	347.880	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	22,198.52	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000440	310.416	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	19,807.91	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000450	43.485	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	2,774.82	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000460	1,517.961	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	96,862.41	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000470	41.478	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	2,646.75	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000480	26.091	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,664.89	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000490	13.380	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	853.79	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000500	9.366	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	597.65	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000510	27.429	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,750.27	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000520	12.042	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	768.41	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000530	69.576	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	4,439.70	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		25746U109	20190102F000540	17.394	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,109.95	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000330	2,105.457	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	13,390.71	0.00	13,390.71



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		292505104	20190214F000340	275.205	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	1,750.31	0.00	1,750.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000350	454.223	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	2,888.86	0.00	2,888.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000360	443.535	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	2,820.89	0.00	2,820.89
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000370	82.829	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	526.79	0.00	526.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000380	1,581.765	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	10,060.02	0.00	10,060.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000390	1,416.107	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	9,006.44	0.00	9,006.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000400	6,853.424	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	43,587.77	0.00	43,587.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000410	7,163.364	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	45,558.99	0.00	45,558.99
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000420	1,814.220	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	11,538.44	0.00	11,538.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000430	48.094	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	305.88	0.00	305.88
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000440	141.511	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	900.64	0.00	900.64
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000450	120.236	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	764.70	0.00	764.70
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000460	157.642	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	1,002.60	0.00	1,002.60
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000470	82.829	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	526.79	0.00	526.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000480	390.097	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	2,481.02	0.00	2,481.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		292505104	20190214F000490	154.970	RECEIVE SHARES FOR 651290108 ENCA.		2/14/2019	2/14/2019	2/14/2019	0.000000	985.61	0.00	985.61
KR2F19020002	KR2F19020002 S&P 500 INDEX	MBV		302491303	20190304F000080	0.000	FMC CORP NON TAXABLE DIST COS		3/4/2019	3/4/2019	3/1/2019	0.000000	-33,443.02	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		35137L105	20190319A005220	15,424.667	FROM 90130A101 FOX CORP		3/19/2019	3/19/2019	3/19/2019	0.000000	640,894.91	0.00	640,894.91
KR2F19020002	KR2F19020002 S&P 500 INDEX	SD		35137L204	20190319A005400	7,098.667	FROM 90130A200 FOX CORP		3/19/2019	3/19/2019	3/19/2019	0.000000	293,884.81	0.00	293,884.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000090	1,868.731	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	11,408.42	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000100	33.671	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	205.56	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000110	11.224	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	68.52	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000120	65.471	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	399.69	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000130	53.312	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	325.47	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000140	1.871	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	11.42	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000150	39.283	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	239.82	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000160	128.136	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	782.26	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000170	19.641	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	119.91	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000180	454.556	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	2,775.02	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000190	405.921	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	2,478.11	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000200	57.053	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	348.30	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000210	1,983.773	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	12,110.74	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000220	57.053	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	348.30	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000230	36.477	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	222.69	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000240	17.771	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	108.49	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000250	48.636	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	296.92	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000260	14.030	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	85.65	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000270	44.894	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	274.08	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000280	20.577	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	125.62	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000290	91.659	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	559.57	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000300	24.318	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	148.46	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		651290108	20190214F000320	-8,715.000	DELIVER SHARES FOR 292505104 NEWFL		2/14/2019	2/14/2019	2/14/2019	0.000000	-380,544.40	0.00	-280,544.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		80589M102	20190102F000320	-6,204.000	SCANA CORP MERGER EFFECTIVE 02-J		1/2/2019	1/2/2019	1/2/2019	0.000000	-264,845.48	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MBV		806407102	20190208F000230	0.000	HENRY SCHEIN INC NON TAXABLE DIST C		2/8/2019	2/8/2019	2/7/2019	0.000000	-106,619.71	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		90130A101	20190319A005210	-12,179.000	EXCHANGE TO 35137L105 TWENTY-FIRST		3/19/2019	3/19/2019	3/19/2019	0.000000	-217,647.29	0.00	-217,647.29
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		90130A101	20190319F005250	-34,095.000	TWENTY-FIRST CENTURY FOX INC MERG		3/19/2019	3/19/2019	3/19/2019	0.000000	-609,301.62	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	SW		90130A200	20190319A005380	-5,605.000	EXCHANGE TO 35137L204 TWENTY-FIRST...		3/19/2019	3/19/2019	3/19/2019	0.000000	-165,157.59	0.00	-165,157.59
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		90130A200	20190319F005410	-15,691.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	-462,352.87	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005260	7,425.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	132,689.97	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005270	1,808.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	32,310.23	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005280	3,969.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	70,928.82	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005290	18,582.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	332,073.40	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005300	383.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	6,844.47	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005310	93.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	1,561.97	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005320	312.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	5,575.66	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005330	136.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	2,430.41	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005340	768.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	13,724.70	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005350	321.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	5,736.50	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A309	20190319F005360	298.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	5,325.49	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		90130A309	20190321F000230	-34,095.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/21/2019	3/21/2019	3/21/2019	0.000000	-609,301.62	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A408	20190319F005420	12,742.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	375,457.28	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A408	20190319F005430	132.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	3,889.53	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A408	20190319F005440	38.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	1,119.71	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A408	20190319F005450	130.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	3,830.59	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A408	20190319F005460	2,096.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	61,760.98	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A408	20190319F005470	355.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	10,460.47	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A408	20190319F005480	90.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	2,651.95	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		90130A408	20190319F005490	108.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/19/2019	3/19/2019	3/19/2019	0.000000	3,182.36	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		90130A408	20190321F000140	-15,691.000	TWENTY-FIRST CENTURY FOX INC MERG...		3/21/2019	3/21/2019	3/21/2019	0.000000	-462,352.87	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000580	1,764.000	CAPRI HOLDINGS LTD MERGER EFFECTL...		1/2/2019	1/2/2019	1/2/2019	0.000000	122,693.24	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000590	125.000	CAPRI HOLDINGS LTD MERGER EFFECTL...		1/2/2019	1/2/2019	1/2/2019	0.000000	8,694.25	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000600	203.000	CAPRI HOLDINGS LTD MERGER EFFECTL...		1/2/2019	1/2/2019	1/2/2019	0.000000	14,119.46	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000610	703.000	CAPRI HOLDINGS LTD MERGER EFFECTL...		1/2/2019	1/2/2019	1/2/2019	0.000000	48,896.45	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000620	628.000	CAPRI HOLDINGS LTD MERGER EFFECTL...		1/2/2019	1/2/2019	1/2/2019	0.000000	43,679.90	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000630	2,922.000	CAPRI HOLDINGS LTD MERGER EFFECTL...		1/2/2019	1/2/2019	1/2/2019	0.000000	203,236.75	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000640	14.000	CAPRI HOLDINGS LTD MERGER EFFECTL...		1/2/2019	1/2/2019	1/2/2019	0.000000	973.76	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000650	109.000	CAPRI HOLDINGS LTD MERGER EFFECTL...		1/2/2019	1/2/2019	1/2/2019	0.000000	7,581.38	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000660	67.000	CAPRI HOLDINGS LTD MERGER EFFECTL...		1/2/2019	1/2/2019	1/2/2019	0.000000	4,660.13	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	MW		G60754101	20190102F000570	-6,535.000	MICHAEL KORS HOLDINGS LTD MERGER...		1/2/2019	1/2/2019	1/2/2019	0.000000	-454,535.32	0.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	ST		929740108	20190226F000060	2,032.134	WABTEC CORP TAXABLE DISTRIBUTION		2/26/2019	2/26/2019	2/26/2019	0.000000	155,112.78	0.00	0.00
DIVIDEND ACCRUALS						11,018,231...							0.00	5,109,195.30	0.00
U.S. DOLLAR						11,018,231...							0.00	5,109,195.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		001055102	20190219P000010	33,114.000	AFLAC INC CASH DIVIDEND 027%		2/19/2019	2/19/2019	3/1/2019	0.000000	0.00	8,940.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00130H105	20190131P000020	28,809.000	AES CORP/VA CASH DIVIDEND 013%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	3,932.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00206R102	20190109P000010	316,580.000	AT&T INC CASH DIVIDEND 051%		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	161,455.80	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		002824100	20190114P000010	76,397.000	ABBOTT LABORATORIES CASH DIVIDEND		1/14/2019	1/14/2019	2/15/2019	0.000000	0.00	24,447.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00287Y109	20190114P000020	65,431.000	ABBVIE INC CASH DIVIDEND 107%		1/14/2019	1/14/2019	2/15/2019	0.000000	0.00	70,011.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00507V109	20190327P000010	33,395.000	ACTIVISION BLIZZARD INC CASH DIVIDEND		3/27/2019	3/27/2019	5/9/2019	0.000000	0.00	12,356.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		00751Y106	20190321P000030	3,133.000	ADVANCE AUTO PARTS INC CASH DIVIDE		3/21/2019	3/21/2019	4/5/2019	0.000000	0.00	187.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		008252108	20190213P000020	2,291.000	AFFILIATED MANAGERS GROUP INC CAS		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	733.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		009158106	20190329P000010	9,602.000	AIR PRODUCTS & CHEMICALS INC CASH		3/29/2019	3/29/2019	5/13/2019	0.000000	0.00	11,138.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		011659109	20190215P000010	5,363.000	ALASKA AIR GROUP INC CASH DIVIDEND		2/15/2019	2/15/2019	3/7/2019	0.000000	0.00	1,877.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		012653101	20190314P000030	4,620.000	ALBEMARLE CORP CASH DIVIDEND 03		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	1,697.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		015271109	20190328P000020	4,929.000	ALEXANDRIA REAL ESTATE EQUITIE CAS		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	4,781.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		018581108	20190220P000010	2,038.000	ALLIANCE DATA SYSTEMS CORP CASH DL		2/20/2019	2/20/2019	3/19/2019	0.000000	0.00	1,283.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		018802108	20190130P000010	10,263.000	ALLIANT ENERGY CORP CASH DIVIDEND		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	3,643.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		020002101	20190227P000010	14,983.000	ALLSTATE CORP/THE CASH DIVIDEND		2/27/2019	2/27/2019	4/1/2019	0.000000	0.00	7,491.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		022095103	20190322P000010	81,951.000	ALTRIA GROUP INC CASH DIVIDEND 0		3/22/2019	3/22/2019	4/30/2019	0.000000	0.00	65,560.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		023608102	20190312P000010	10,626.000	AMEREN CORP CASH DIVIDEND 047%		3/12/2019	3/12/2019	3/29/2019	0.000000	0.00	5,047.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		02376R102	20190205P000020	17,831.000	AMERICAN AIRLINES GROUP INC CASH DL		2/5/2019	2/5/2019	2/20/2019	0.000000	0.00	1,783.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		025537101	20190207P000010	21,449.000	AMERICAN ELECTRIC POWER CO INC CA		2/7/2019	2/7/2019	3/8/2019	0.000000	0.00	14,370.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		025816109	20190103P000010	30,470.000	AMERICAN EXPRESS CO CASH DIVIDEND		1/3/2019	1/3/2019	2/8/2019	0.000000	0.00	11,883.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		026874784	20190314P000040	38,481.000	AMERICAN INTERNATIONAL GROUP I CAS		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	12,313.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		030420103	20190206P000010	7,856.000	AMERICAN WATER WORKS CO INC CASH		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	3,574.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03073E105	20190215P000020	6,822.000	AMERISOURCEBERGEN CORP CASH DIVL		2/15/2019	2/15/2019	3/4/2019	0.000000	0.00	2,728.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03076C106	20190214P000020	5,062.000	AMERIPRISE FINANCIAL INC CASH DIVIDE		2/14/2019	2/14/2019	2/28/2019	0.000000	0.00	5,455.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		031100100	20190314P000050	10,097.000	AMETEK INC CASH DIVIDEND 014%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,413.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		031162100	20190214P000030	27,718.000	AMGEN INC CASH DIVIDEND 145%		2/14/2019	2/14/2019	3/8/2019	0.000000	0.00	40,191.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		032095101	20190318P000020	13,107.000	AMPHENOL CORP CASH DIVIDEND 02		3/18/2019	3/18/2019	4/10/2019	0.000000	0.00	3,014.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		032095101	20190318S004121 TC	-74.000	AMPHENOL CORP LATE POSTING DIVIDE		3/18/2019	3/18/2019	4/10/2019	0.000000	0.00	-17.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		032511107	20190312P000020	21,935.000	ANADARKO PETROLEUM CORP CASH DIV		3/12/2019	3/12/2019	3/27/2019	0.000000	0.00	6,580.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		032654105	20190228P000020	16,161.000	ANALOG DEVICES INC CASH DIVIDEND		2/28/2019	2/28/2019	3/12/2019	0.000000	0.00	8,694.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		036752103	20190315P000020	11,250.000	ANTHEM INC CASH DIVIDEND 080%		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	9,000.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		037411105	20190118P000010	16,509.000	APACHE CORP CASH DIVIDEND 025%		1/18/2019	1/18/2019	2/22/2019	0.000000	0.00	4,127.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03748R101	20190221P000020	6,770.000	APARTMENT INVESTMENT & MANAGEM C		2/21/2019	2/21/2019	3/22/2019	0.000000	0.00	10,425.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DAC		03748R101	20190221P000020	-6,770.000	APARTMENT INVESTMENT & MANAGEM		3/1/2019	2/21/2019	3/22/2019	0.000000	0.00	-10,425.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03748R101	20190221P000030	0.000	APARTMENT INVESTMENT & MANAGEM C		2/21/2019	2/21/2019	3/22/2019	0.000000	0.00	2,640.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03748R101	20190327A000080	0.000	APARTMENT INVESTMENT & MANAGEM		3/1/2019	2/21/2019	3/22/2019	0.000000	0.00	3,924.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03748R101	20190327A000100	0.000	APARTMENT INVESTMENT & MANAGEM		3/1/2019	2/21/2019	3/22/2019	0.000000	0.00	6,713.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		037833100	20190208P000010	196,096.000	APPLE INC CASH DIVIDEND 073%		2/8/2019	2/8/2019	2/14/2019	0.000000	0.00	143,150.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		038222105	20190220P000020	42,758.000	APPLIED MATERIALS INC CASH DIVIDEND		2/20/2019	2/20/2019	3/14/2019	0.000000	0.00	8,551.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		039483102	20190215P000030	24,387.000	ARCHER-DANIELS-MIDLAND CO CASH DIV		2/15/2019	2/15/2019	3/12/2019	0.000000	0.00	8,535.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		03965L100	20190207P000020	18,708.000	ARCONIC INC CASH DIVIDEND 006%		2/7/2019	2/7/2019	2/25/2019	0.000000	0.00	1,122.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		04621X108	20190222P000010	2,267.000	ASSURANT INC CASH DIVIDEND 060%		2/22/2019	2/22/2019	3/18/2019	0.000000	0.00	1,360.20	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		053015103	20190307P000040	19,041.000	AUTOMATIC DATA PROCESSING INC CAS...		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	15,042.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		053484101	20190328P000030	6,056.000	AVALONBAY COMMUNITIES INC CASH DIV..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	9,205.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		053611109	20190305P000020	3,772.000	AVERY DENNISON CORP CASH DIVIDEND..		3/5/2019	3/5/2019	3/20/2019	0.000000	0.00	1,961.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		054937107	20190212P000010	33,521.000	BB&T CORP CASH DIVIDEND 040%		2/12/2019	2/12/2019	3/1/2019	0.000000	0.00	13,576.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		05722G100	20190201P000010	22,332.000	BAKER HUGHES A GE CO CASH DIVIDEND..		2/1/2019	2/1/2019	2/15/2019	0.000000	0.00	4,019.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		058498106	20190228P000030	14,754.000	BALL CORP CASH DIVIDEND 010%		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,475.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		060505104	20190228P000040	397,017.000	BANK OF AMERICA CORP CASH DIVIDEND..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	59,552.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		064058100	20190125P000010	39,569.000	BANK OF NEW YORK MELLON CORPIT CA..		1/25/2019	1/25/2019	2/8/2019	0.000000	0.00	11,079.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		071813109	20190228P000050	21,527.000	BAXTER INTERNATIONAL INC CASH DIVID..		2/28/2019	2/28/2019	4/1/2019	0.000000	0.00	4,090.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		075887109	20190307P000050	11,669.000	BECTON DICKINSON AND CO CASH DIVID..		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	8,985.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		086516101	20190319P000020	10,236.000	BEST BUY CO INC CASH DIVIDEND 050..		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	5,118.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		09247X101	20190305P000030	5,282.000	BLACKROCK INC CASH DIVIDEND 330%		3/5/2019	3/5/2019	3/21/2019	0.000000	0.00	17,430.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		093671105	20190315P000030	8,940.000	H&R BLOCK INC CASH DIVIDEND 025%		3/15/2019	3/15/2019	4/1/2019	0.000000	0.00	2,235.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		097023105	20190207P000030	22,973.000	BOEING CO/THE CASH DIVIDEND 205%		2/7/2019	2/7/2019	3/1/2019	0.000000	0.00	47,209.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		099724106	20190228P000060	9,060.000	BORGWARNER INC CASH DIVIDEND 0..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,540.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		101121101	20190328P000040	6,755.000	BOSTON PROPERTIES INC CASH DIVIDEN..		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	6,417.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		110122108	20190103P000020	70,998.000	BRISTOL-MYERS SQUIBB CO CASH DIVID..		1/3/2019	1/3/2019	2/1/2019	0.000000	0.00	29,109.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		11133T103	20190314P000060	5,078.000	BROADRIDGE FINANCIAL SOLUTIONS CA..		3/14/2019	3/14/2019	4/3/2019	0.000000	0.00	2,462.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		11135F101	20190320P000010	17,318.000	BROADCOM INC CASH DIVIDEND 265%		3/20/2019	3/20/2019	3/29/2019	0.000000	0.00	45,892.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		115637209	20190301P000020	7,233.000	BROWN-FORMAN CORP CASH DIVIDEND ..		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	1,200.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		124857202	20190308P000010	14,646.000	CBS CORP CASH DIVIDEND 018%		3/8/2019	3/8/2019	4/1/2019	0.000000	0.00	2,636.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12503M108	20190228P000070	4,881.000	CBOE GLOBAL MARKETS INC CASH DIVID..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,513.11	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		125269100	20190214P000040	10,039.000	CF INDUSTRIES HOLDINGS INC CASH DIVL..		2/14/2019	2/14/2019	2/28/2019	0.000000	0.00	3,011.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12541W209	20190228P000080	5,981.000	CH ROBINSON WORLDWIDE INC CASH DL..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	2,990.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		125523100	20190308P000020	16,520.276	CIGNA CORP CASH DIVIDEND 004%		3/8/2019	3/8/2019	4/10/2019	0.000000	0.00	660.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		12572Q105	20190307P000060	15,563.000	CME GROUP INC CASH DIVIDEND 075%		3/7/2019	3/7/2019	3/25/2019	0.000000	0.00	11,672.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		125896100	20190131P000030	12,324.000	CMS ENERGY CORP CASH DIVIDEND ..		1/31/2019	1/31/2019	2/28/2019	0.000000	0.00	4,713.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		126408103	20190227P000020	34,894.000	CSX CORP CASH DIVIDEND 024%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	8,374.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		126650100	20190124P000020	56,251.950	CVS HEALTH CORP CASH DIVIDEND 0..		1/24/2019	1/24/2019	2/4/2019	0.000000	0.00	28,125.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		126650100	20190205W000040	0.000	CVS HEALTH CORP DIVIDEND WRITE-OFF		2/5/2019	2/5/2019	2/4/2019	0.000000	0.00	-0.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		127097103	20190123P000010	18,756.000	CABOT OIL & GAS CORP CASH DIVIDEND ..		1/23/2019	1/23/2019	2/7/2019	0.000000	0.00	1,312.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		134429109	20190108P000010	8,380.000	CAMPBELL SOUP CO CASH DIVIDEND ..		1/8/2019	1/8/2019	1/28/2019	0.000000	0.00	2,933.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		14040H105	20190208P000020	20,603.000	CAPITAL ONE FINANCIAL CORP CASH DIV..		2/8/2019	2/8/2019	2/22/2019	0.000000	0.00	8,241.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		14149Y108	20190329P000020	13,029.000	CARDINAL HEALTH INC CASH DIVIDEND ..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	6,205.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		143658300	20190221P000040	17,417.000	CARNIVAL CORP CASH DIVIDEND 050%		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	8,708.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		149123101	20190118P000020	25,669.000	CATERPILLAR INC CASH DIVIDEND 08..		1/18/2019	1/18/2019	2/20/2019	0.000000	0.00	22,075.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		15189T107	20190220P000030	21,801.000	CENTERPOINT ENERGY INC CASH DIVIDE..		2/20/2019	2/20/2019	3/14/2019	0.000000	0.00	6,267.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		156700106	20190311P000010	41,366.000	CENTURYLINK INC CASH DIVIDEND 02..		3/11/2019	3/11/2019	3/22/2019	0.000000	0.00	10,341.50	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		166764100	20190214P000050	83,115.000	CHEVRON CORP CASH DIVIDEND 119%		2/14/2019	2/14/2019	3/11/2019	0.000000	0.00	98,906.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		171340102	20190214P000060	10,711.000	CHURCH & DWIGHT CO INC CASH DIVIDE..		2/14/2019	2/14/2019	3/11/2019	0.000000	0.00	2,436.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		171795101	20190214P000070	4,159.000	CIMAREX ENERGY CO CASH DIVIDEND ..		2/14/2019	2/14/2019	3/11/2019	0.000000	0.00	748.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		172062101	20190319P000030	5,625.000	CINCINNATI FINANCIAL CORP CASH DIVID..		3/19/2019	3/19/2019	4/15/2019	0.000000	0.00	3,710.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		17275R102	20190103P000030	195,566.000	CISCO SYSTEMS INC CASH DVIDEND ..		1/3/2019	1/3/2019	1/23/2019	0.000000	0.00	64,536.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		172967424	20190201P000020	106,229.000	CITIGROUP INC CASH DIVIDEND 045%		2/1/2019	2/1/2019	2/22/2019	0.000000	0.00	47,803.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		174610105	20190130P000020	20,353.000	CITIZENS FINANCIAL GROUP INC CASH DL.		1/30/2019	1/30/2019	2/14/2019	0.000000	0.00	6,512.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		177376100	20190307P000070	5,569.000	CITRIX SYSTEMS INC CASH DIVIDEND ..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	1,949.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		189054109	20190122P000010	5,553.000	CLOROX CO/THE CASH DIVIDEND 096%		1/22/2019	1/22/2019	2/8/2019	0.000000	0.00	5,330.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		191216100	20190314P000070	166,636.000	COCA-COLA CO/THE CASH DIVIDEND ..		3/14/2019	3/14/2019	4/11/2019	0.000000	0.00	66,654.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		192446102	20190220P000040	25,187.000	COGNIZANT TECHNOLOGY SOLUTIONS C..		2/20/2019	2/20/2019	2/28/2019	0.000000	0.00	5,037.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		194162103	20190122P000020	37,727.000	COLGATE-PALMOLIVE CO CASH DIVIDEN..		1/22/2019	1/22/2019	2/15/2019	0.000000	0.00	15,845.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		200340107	20190314P000080	7,034.000	COMERICA INC CASH DIVIDEND 067%		3/14/2019	3/14/2019	4/11/2019	0.000000	0.00	4,712.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		205887102	20190129P000010	21,123.000	CONAGRA BRANDS INC CASH DIVIDEND ..		1/29/2019	1/29/2019	3/11/2019	0.000000	0.00	4,488.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		20605P101	20190228P000090	8,711.000	CONCHO RESOURCES INC CASH DIVIDEN..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	1,088.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		20825C104	20190208P000030	50,077.000	CONOCOPHILLIPS CASH DIVIDEND 03..		2/8/2019	2/8/2019	3/11/2019	0.000000	0.00	15,273.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		209115104	20190212P000020	13,549.000	CONSOLIDATED EDISON INC CASH DIVID..		2/12/2019	2/12/2019	3/15/2019	0.000000	0.00	10,026.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		21036P108	20190211P000010	7,227.000	CONSTELLATION BRANDS INC CASH DIVL.		2/11/2019	2/11/2019	2/26/2019	0.000000	0.00	5,347.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		216648402	20190118P000030	2,138.000	COOPER COS INC/THE CASH DIVIDEND ..		1/18/2019	1/18/2019	2/8/2019	0.000000	0.00	64.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		219350105	20190227P000030	34,816.000	CORNING INC CASH DIVIDEND 020%		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	6,963.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		22160K105	20190207P000040	19,061.000	COSTCO WHOLESALE CORP CASH DIVID..		2/7/2019	2/7/2019	2/22/2019	0.000000	0.00	10,864.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		222070203	20190227P000040	19,602.000	COTY INC CASH DIVIDEND 012%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	2,450.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		22822V101	20190314P000090	18,045.000	CROWN CASTLE INTERNATIONAL COR C..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	20,300.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		231021106	20190221P000050	6,425.000	CUMMINS INC CASH DIVIDEND 114%		2/21/2019	2/21/2019	3/7/2019	0.000000	0.00	7,324.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		23331A109	20190208P000040	14,894.000	DR HORTON INC CASH DIVIDEND 015%		2/8/2019	2/8/2019	2/25/2019	0.000000	0.00	2,234.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		233331107	20190315P000040	7,913.000	DTE ENERGY CO CASH DIVIDEND 094%		3/15/2019	3/15/2019	4/15/2019	0.000000	0.00	7,477.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		23355L106	20190326P000010	11,729.000	DXC TECHNOLOGY CO CASH DIVIDEND ..		3/26/2019	3/26/2019	4/16/2019	0.000000	0.00	2,228.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		235851102	20190328P000050	27,470.000	DANAHER CORP CASH DIVIDEND 017%		3/28/2019	3/28/2019	4/26/2019	0.000000	0.00	4,669.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		237194105	20190109P000020	5,399.000	DARDEN RESTAURANTS INC CASH DIVID..		1/9/2019	1/9/2019	2/11/2019	0.000000	0.00	4,049.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		244199105	20190328P000060	13,925.000	DEERE & CO CASH DIVIDEND 076%		3/28/2019	3/28/2019	5/11/2019	0.000000	0.00	10,583.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		247361702	20190228P000010	27,139.000	DELTA AIR LINES INC CASH DIVIDEND ..		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	9,498.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		24906P109	20190328P000070	9,730.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	851.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		25179M103	20190314P000010	20,366.000	DEVON ENERGY CORP CASH DIVIDEND ..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,629.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		25278X109	20190220P000050	6,709.000	DIAMONDBACK ENERGY INC CASH DIVID..		2/20/2019	2/20/2019	2/28/2019	0.000000	0.00	838.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		253868103	20190314P000010	8,973.000	DIGITAL REALTY TRUST INC CASH DIVIDE..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	9,690.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		254709108	20190220P000060	14,614.000	DISCOVER FINANCIAL SERVICES CASH DL.		2/20/2019	2/20/2019	3/7/2019	0.000000	0.00	5,845.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		256677105	20190107P000010	11,435.000	DOLLAR GENERAL CORP CASH DIVIDEND..		1/7/2019	1/7/2019	1/22/2019	0.000000	0.00	3,316.15	0.00



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KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		25746U109	20190228P000110	32,705.476	DOMINION ENERGY INC CASH DIVIDEND		2/28/2019	2/28/2019	3/20/2019	0.000000	0.00	30,007.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		25746U109	20190321W000050	0.000	DOMINION ENERGY INC DIVIDEND WRITE		3/21/2019	3/21/2019	3/20/2019	0.000000	0.00	-0.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		260003108	20190227P000050	6,365.000	DOVER CORP CASH DIVIDEND 048%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	3,055.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26076J100	20190227P000060	99,796.000	DOWDUPONT INC CASH DIVIDEND 038		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	37,922.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		264411505	20190213P000030	15,586.000	DUKE REALTY CORP CASH DIVIDEND		2/13/2019	2/13/2019	2/28/2019	0.000000	0.00	3,350.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26441C204	20190214P000080	31,009.000	DUKE ENERGY CORP CASH DIVIDEND		2/14/2019	2/14/2019	3/18/2019	0.000000	0.00	28,760.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		26875P101	20190116P000010	25,225.000	EOG RESOURCES INC CASH DIVIDEND		1/16/2019	1/16/2019	1/31/2019	0.000000	0.00	5,549.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		269246401	20190131P000040	11,059.000	E*TRADE FINANCIAL CORP CASH DIVIDE		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	1,548.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		277432100	20190314P000120	6,092.000	EASTMAN CHEMICAL CO CASH DIVIDEND		3/14/2019	3/14/2019	4/5/2019	0.000000	0.00	3,777.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		278642103	20190228P000120	39,368.000	EBAY INC CASH DIVIDEND 014%		2/28/2019	2/28/2019	3/20/2019	0.000000	0.00	5,511.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		278865100	20190318P000030	11,058.000	ECOLAB INC CASH DIVIDEND 046%		3/18/2019	3/18/2019	4/15/2019	0.000000	0.00	5,086.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		278865100	20190318S0002511 TC...	17.000	ECOLAB INC LATE POSTING DIVIDEND AD		3/18/2019	3/18/2019	4/15/2019	0.000000	0.00	7.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		281020107	20190328P000080	14,245.000	EDISON INTERNATIONAL CASH DIVIDEND		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	8,725.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		291011104	20190214P000090	27,237.000	EMERSON ELECTRIC CO CASH DIVIDEND		2/14/2019	2/14/2019	3/11/2019	0.000000	0.00	13,346.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		292505104	20190314P000130	23,285.609	ENCANA CORP CASH DIVIDEND 001%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	436.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		29364G103	20190213P000040	7,879.000	ENERGY CORP CASH DIVIDEND 091%		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	7,169.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		294429105	20190311P000020	5,245.000	EQUIFAX INC CASH DIVIDEND 039%		3/11/2019	3/11/2019	3/29/2019	0.000000	0.00	2,045.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		29444U700	20190226P000010	3,497.000	EQUINIX INC CASH DIVIDEND 246%		2/26/2019	2/26/2019	3/20/2019	0.000000	0.00	8,602.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		29476L107	20190322P000020	16,174.000	EQUITY RESIDENTIAL CASH DIVIDEND		3/22/2019	3/22/2019	4/12/2019	0.000000	0.00	9,178.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		297178105	20190328P000090	2,872.000	ESSEX PROPERTY TRUST INC CASH DIVI		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	5,600.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30034W106	20190301P000030	11,460.000	EVERGY INC CASH DIVIDEND 047%		3/1/2019	3/1/2019	3/20/2019	0.000000	0.00	5,443.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30040W108	20190304P000010	13,784.000	EVERSOURCE ENERGY CASH DIVIDEND		3/4/2019	3/4/2019	3/29/2019	0.000000	0.00	7,374.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30161N101	20190219P000020	42,063.000	EXELON CORP CASH DIVIDEND 036%		2/19/2019	2/19/2019	3/8/2019	0.000000	0.00	15,247.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30212P303	20190306P000030	5,153.000	EXPEDIA GROUP INC CASH DIVIDEND		3/6/2019	3/6/2019	3/27/2019	0.000000	0.00	1,648.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30225T102	20190314P000140	5,503.000	EXTRA SPACE STORAGE INC CASH DIVID		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	4,732.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		30231G102	20190208P000050	184,163.000	EXXON MOBIL CORP CASH DIVIDEND		2/8/2019	2/8/2019	3/11/2019	0.000000	0.00	151,013.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		302445101	20190221P000060	6,018.000	FLIR SYSTEMS INC CASH DIVIDEND 01		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	1,023.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		302491303	20190328P000100	5,887.000	FMC CORP CASH DIVIDEND 040%		3/28/2019	3/28/2019	4/18/2019	0.000000	0.00	2,354.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		311900104	20190130P000030	12,486.000	FASTENAL CO CASH DIVIDEND 043%		1/30/2019	1/30/2019	2/27/2019	0.000000	0.00	5,368.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		313747206	20190313P000010	3,213.000	FEDERAL REALTY INVESTMENT TRUS CA		3/13/2019	3/13/2019	4/15/2019	0.000000	0.00	3,277.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		31428X106	20190308P000030	10,545.000	FEDEX CORP CASH DIVIDEND 065%		3/8/2019	3/8/2019	4/1/2019	0.000000	0.00	6,854.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		31620M106	20190314P000150	14,245.000	FIDELITY NATIONAL INFORMATION CASH		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	4,985.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		316773100	20190328P000110	28,299.000	FIFTH THIRD BANCORP CASH DIVIDEND		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	6,225.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		337932107	20190206P000020	21,135.000	FIRSTENERGY CORP CASH DIVIDEND		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	8,031.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		343412102	20190301P000040	6,119.000	FLUOR CORP CASH DIVIDEND 021%		3/1/2019	3/1/2019	4/2/2019	0.000000	0.00	1,284.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		34354P105	20190103P000040	5,692.000	FLOWERVE CORP CASH DIVIDEND 0		1/3/2019	1/3/2019	1/18/2019	0.000000	0.00	1,081.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		34354P105	20190328P000120	5,727.000	FLOWERVE CORP CASH DIVIDEND 0		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	1,088.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		344849104	20190117P000010	4,998.000	FOOT LOCKER INC CASH DIVIDEND 03		1/17/2019	1/17/2019	2/1/2019	0.000000	0.00	1,724.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		345370860	20190130P000040	169,950.000	FORD MOTOR CO CASH DIVIDEND 015		1/30/2019	1/30/2019	3/1/2019	0.000000	0.00	25,492.50	0.00



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KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		34959J108	20190221P000070	12,784.000	FORTIVE CORP CASH DIVIDEND 007%		2/21/2019	2/21/2019	3/29/2019	0.000000	0.00	894.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		34964C106	20190221P000080	6,151.000	FORTUNE BRANDS HOME & SECURITY C...		2/21/2019	2/21/2019	3/13/2019	0.000000	0.00	1,353.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		354613101	20190328P000130	12,920.000	FRANKLIN RESOURCES INC CASH DIVIDE...		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	3,359.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		35671D857	20190114P000030	63,030.000	FREEPORT-MCMORAN INC CASH DIVIDEN...		1/14/2019	1/14/2019	2/1/2019	0.000000	0.00	3,151.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		363576109	20190228P000130	7,989.000	ARTHUR J GALLAGHER & CO CASH DIVID...		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	3,435.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		364760108	20190108P000020	9,291.000	GAP INC/THE CASH DIVIDEND 024%		1/8/2019	1/8/2019	1/30/2019	0.000000	0.00	2,253.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		369550108	20190117P000020	12,109.000	GENERAL DYNAMICS CORP CASH DIVIDE...		1/17/2019	1/17/2019	2/8/2019	0.000000	0.00	11,261.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		369604103	20190308P000040	378,353.000	GENERAL ELECTRIC CO CASH DIVIDEND		3/8/2019	3/8/2019	4/25/2019	0.000000	0.00	3,783.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		370334104	20190109P000030	25,935.000	GENERAL MILLS INC CASH DIVIDEND		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	12,708.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		37045V100	20190307P000080	57,096.000	GENERAL MOTORS CO CASH DIVIDEND		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	21,696.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		372460105	20190307P000090	6,384.000	GENUINE PARTS CO CASH DIVIDEND		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	4,867.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		375558103	20190314P000160	56,270.000	GILEAD SCIENCES INC CASH DIVIDEND		3/14/2019	3/14/2019	3/28/2019	0.000000	0.00	35,450.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		37940X102	20190314P000170	6,882.000	GLOBAL PAYMENTS INC CASH DIVIDEND		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	68.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		38141G104	20190227P000070	15,048.000	GOLDMAN SACHS GROUP INC/THE CASH		2/27/2019	2/27/2019	3/28/2019	0.000000	0.00	12,038.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		382550101	20190131P000050	10,136.000	GOODYEAR TIRE & RUBBER CO/THE CAS...		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	1,621.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		384802104	20190208P000060	1,984.000	WW GRAINGER INC CASH DIVIDEND 1...		2/8/2019	2/8/2019	3/1/2019	0.000000	0.00	2,698.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		40412C101	20190228P000140	11,677.000	HCA HEALTHCARE INC CASH DIVIDEND		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	4,670.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		40414L109	20190215P000040	20,770.000	HCP INC CASH DIVIDEND 037%		2/15/2019	2/15/2019	2/28/2019	0.000000	0.00	7,684.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		40434L105	20190312P000030	68,832.000	HP INC CASH DIVIDEND 016%		3/12/2019	3/12/2019	4/3/2019	0.000000	0.00	11,028.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		406216101	20190305P000040	38,106.000	HALLIBURTON CO CASH DIVIDEND 01...		3/5/2019	3/5/2019	3/27/2019	0.000000	0.00	6,859.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		410345102	20190215P000050	15,691.000	HANESBRANDS INC CASH DIVIDEND 0...		2/15/2019	2/15/2019	3/12/2019	0.000000	0.00	2,353.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		412822108	20190313P000020	7,083.000	HARLEY-DAVIDSON INC CASH DIVIDEND		3/13/2019	3/13/2019	3/29/2019	0.000000	0.00	2,656.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		413875105	20190307P000100	5,118.000	HARRIS CORP CASH DIVIDEND 068%		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	3,505.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		416515104	20190301P000050	15,604.000	HARTFORD FINANCIAL SERVICES GR CA...		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	4,681.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		418056107	20190131P000060	5,063.000	HASBRO INC CASH DIVIDEND 063%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	3,189.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		423452101	20190207P000050	4,743.000	HELMERICH & PAYNE INC CASH DIVIDEN...		2/7/2019	2/7/2019	3/1/2019	0.000000	0.00	3,367.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		426281101	20190228P000150	3,362.000	JACK HENRY & ASSOCIATES INC CASH DI...		2/28/2019	2/28/2019	3/18/2019	0.000000	0.00	1,344.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		427866108	20190221P000090	6,100.000	HERSHEY CO/THE CASH DIVIDEND 07...		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	4,404.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		42809H107	20190315P000050	10,825.000	HESS CORP CASH DIVIDEND 025%		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	2,706.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		42824C109	20190312P000040	61,898.000	HEWLETT PACKARD ENTERPRISE CO CA...		3/12/2019	3/12/2019	4/3/2019	0.000000	0.00	5,963.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		43300A203	20190228P000160	12,900.000	HILTON WORLDWIDE HOLDINGS INC CAS...		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	1,935.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		436106108	20190226P000020	6,934.000	HOLLYFRONTIER CORP CASH DIVIDEND		2/26/2019	2/26/2019	3/13/2019	0.000000	0.00	2,288.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		437076102	20190313P000030	49,132.000	HOME DEPOT INC/THE CASH DIVIDEND		3/13/2019	3/13/2019	3/28/2019	0.000000	0.00	66,819.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		438516106	20190221P000100	32,201.000	HONEYWELL INTERNATIONAL INC CASH ...		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	26,404.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		440452100	20190111P000010	11,860.000	HORMEL FOODS CORP CASH DIVIDEND		1/11/2019	1/11/2019	2/15/2019	0.000000	0.00	2,490.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		44107P104	20190328P000140	32,374.000	HOST HOTELS & RESORTS INC CASH DIVI...		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	6,474.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		444859102	20190328P000150	5,927.000	HUMANA INC CASH DIVIDEND 055%		3/28/2019	3/28/2019	4/26/2019	0.000000	0.00	3,259.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		445558107	20190207P000060	3,799.000	JB HUNT TRANSPORT SERVICES INC CAS...		2/7/2019	2/7/2019	2/22/2019	0.000000	0.00	987.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		446150104	20190315P000060	46,175.000	HUNTINGTON BANCSHARES INC/OH CAS...		3/15/2019	3/15/2019	4/1/2019	0.000000	0.00	6,464.50	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		446413106	20190221P000110	1,868.000	HUNTINGTON INGALLS INDUSTRIES CAS..		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	1,606.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		452306109	20190328P000160	13,197.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		3/28/2019	3/28/2019	4/10/2019	0.000000	0.00	13,197.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		458140100	20190206P000030	198,526.000	INTEL CORP CASH DIVIDEND 031%		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	62,535.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		45866F104	20190314P000180	24,776.000	INTERCONTINENTAL EXCHANGE INC CAS..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	6,813.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		459200101	20190207P000070	39,531.000	INTERNATIONAL BUSINESS MACHINE CA..		2/7/2019	2/7/2019	3/9/2019	0.000000	0.00	62,063.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		459506101	20190322P000030	4,429.000	INTERNATIONAL FLAVORS & FRAGRA CA..		3/22/2019	3/22/2019	4/5/2019	0.000000	0.00	3,233.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		460146103	20190220P000070	17,618.000	INTERNATIONAL PAPER CO CASH DIVIDE..		2/20/2019	2/20/2019	3/15/2019	0.000000	0.00	8,809.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		460690100	20190228P000170	16,719.000	INTERPUBLIC GROUP OF COS INC/T CAS..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	3,928.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		461202103	20190109P000040	11,289.000	INTUIT INC CASH DIVIDEND 047%		1/9/2019	1/9/2019	1/18/2019	0.000000	0.00	5,305.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		46284V101	20190314P000190	12,450.000	IRON MOUNTAIN INC CASH DIVIDEND ..		3/14/2019	3/14/2019	4/2/2019	0.000000	0.00	7,606.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		46625H100	20190103P000050	144,649.000	JPMORGAN CHASE & CO CASH DIVIDEND..		1/3/2019	1/3/2019	1/31/2019	0.000000	0.00	115,719.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		469814107	20190214P000100	5,201.000	JACOBS ENGINEERING GROUP INC CASH..		2/14/2019	2/14/2019	3/15/2019	0.000000	0.00	884.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		47233W109	20190214P000110	12,226.000	JEFFERIES FINANCIAL GROUP INC CASH ..		2/14/2019	2/14/2019	2/28/2019	0.000000	0.00	1,528.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		478160104	20190225P000010	116,861.000	JOHNSON & JOHNSON CASH DIVIDEND ..		2/25/2019	2/25/2019	3/12/2019	0.000000	0.00	104,994.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		48203R104	20190228P000180	15,014.000	JUNIPER NETWORKS INC CASH DIVIDEND..		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	2,852.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		482480100	20190214P000120	6,658.000	KLA-TENCOR CORP CASH DIVIDEND 0..		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	4,993.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		485170302	20190308P000050	4,424.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		3/8/2019	3/8/2019	4/3/2019	0.000000	0.00	1,592.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		487836108	20190304P000020	11,019.000	KELLOGG CO CASH DIVIDEND 056%		3/4/2019	3/4/2019	3/15/2019	0.000000	0.00	6,170.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		493267108	20190304P000030	45,000.000	KEYCORP CASH DIVIDEND 017%		3/4/2019	3/4/2019	3/15/2019	0.000000	0.00	7,650.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		494368103	20190307P000110	15,063.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		3/7/2019	3/7/2019	4/2/2019	0.000000	0.00	15,514.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		494568101	20190130P000050	82,561.000	KINDER MORGAN INC/DE CASH DIVIDEND..		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	16,512.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		500255104	20190319P000040	7,220.000	KOHL'S CORP CASH DIVIDEND 067%		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	4,837.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		500754106	20190307P000120	27,052.000	KRAFT HEINZ CO/THE CASH DIVIDEND ..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	10,820.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		501044101	20190214P000130	34,712.000	KROGER CO/THE CASH DIVIDEND 014%		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	4,859.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		501797104	20190221P000120	9,933.000	L BRANDS INC CASH DIVIDEND 030%		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	2,979.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		502413107	20190228P000190	3,423.000	L3 TECHNOLOGIES INC CASH DIVIDEND ..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	2,909.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		512807108	20190319P000050	6,671.000	LAM RESEARCH CORP CASH DIVIDEND ..		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	7,338.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		513272104	20190131P000070	6,371.000	LAMB WESTON HOLDINGS INC CASH DIVL..		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	1,274.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		518439104	20190227P000080	9,565.000	ESTEE LAUDER COS INC/THE CASH DIVID..		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	4,112.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		524660107	20190314P000200	5,673.000	LEGGETT & PLATT INC CASH DIVIDEND ..		3/14/2019	3/14/2019	4/15/2019	0.000000	0.00	2,155.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		526057104	20190124P000030	12,725.000	LENNAR CORP CASH DIVIDEND 004%		1/24/2019	1/24/2019	2/8/2019	0.000000	0.00	509.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		532457108	20190214P000140	41,010.000	ELI LILLY & CO CASH DIVIDEND 064%		2/14/2019	2/14/2019	3/8/2019	0.000000	0.00	26,451.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		534187109	20190109P000050	9,291.000	LINCOLN NATIONAL CORP CASH DIVIDEN..		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	3,437.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		539830109	20190228P000200	10,764.000	LOCKHEED MARTIN CORP CASH DIVIDEN..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	23,680.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		540424108	20190226P000030	12,027.000	LOEWS CORP CASH DIVIDEND 006%		2/26/2019	2/26/2019	3/12/2019	0.000000	0.00	751.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		548661107	20190122P000030	34,927.000	LOWE'S COS INC CASH DIVIDEND 048%		1/22/2019	1/22/2019	2/6/2019	0.000000	0.00	16,764.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		55261F104	20190301P000060	6,105.000	M&T BANK CORP CASH DIVIDEND 100%		3/1/2019	3/1/2019	3/29/2019	0.000000	0.00	6,105.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		552953101	20190307P000130	21,786.000	MGM RESORTS INTERNATIONAL CASH DL..		3/7/2019	3/7/2019	3/15/2019	0.000000	0.00	2,832.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		55354G100	20190221P000130	3,829.000	MSCI INC CASH DIVIDEND 058%		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	2,220.82	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		554382101	20190220P000080	4,602.000	MACERICH CO/THE CASH DIVIDEND D...		2/20/2019	2/20/2019	3/1/2019	0.000000	0.00	3,451.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		55616P104	20190314P000210	13,374.000	MACY'S INC CASH DIVIDEND 037%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	5,048.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		565849106	20190219P000030	36,159.000	MARATHON OIL CORP CASH DIVIDEND		2/19/2019	2/19/2019	3/11/2019	0.000000	0.00	1,807.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		56585A102	20190219P000040	30,050.588	MARATHON PETROLEUM CORP CASH DIV...		2/19/2019	2/19/2019	3/11/2019	0.000000	0.00	15,926.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		56585A102	20190312W000080	0.000	MARATHON PETROLEUM CORP DIVIDEND		3/12/2019	3/12/2019	3/11/2019	0.000000	0.00	-0.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		571748102	20190129P000020	21,910.000	MARSH & MCLENNAN COS INC CASH DIVI...		1/29/2019	1/29/2019	2/15/2019	0.000000	0.00	9,092.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		571903202	20190228P000210	12,316.000	MARRIOTT INTERNATIONAL INC/MD CASH...		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	5,049.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		573284106	20190301P000070	2,728.000	MARTIN MARIETTA MATERIALS INC CASH		3/1/2019	3/1/2019	3/29/2019	0.000000	0.00	1,309.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		574599106	20190110P000010	13,289.000	MASCO CORP CASH DIVIDEND 012%		1/10/2019	1/10/2019	2/11/2019	0.000000	0.00	1,594.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		57636Q104	20190108P000030	39,524.000	MASTERCARD INC CASH DIVIDEND 03...		1/8/2019	1/8/2019	2/8/2019	0.000000	0.00	13,042.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		57772K101	20190227P000090	12,052.000	MAXIM INTEGRATED PRODUCTS INC CAS...		2/27/2019	2/27/2019	3/14/2019	0.000000	0.00	5,543.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		580135101	20190228P000220	33,533.000	MCDONALD'S CORP CASH DIVIDEND 1...		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	38,898.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		58155Q103	20190228P000230	8,499.000	MCKESSON CORP CASH DIVIDEND 03...		2/28/2019	2/28/2019	4/1/2019	0.000000	0.00	3,314.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		58933Y105	20190314P000220	113,112.000	MERCK & CO INC CASH DIVIDEND 055%		3/14/2019	3/14/2019	4/5/2019	0.000000	0.00	62,211.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		59156R108	20190204P000010	42,926.000	METLIFE INC CASH DIVIDEND 042%		2/4/2019	2/4/2019	3/13/2019	0.000000	0.00	18,028.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		594918104	20190220P000090	336,194.000	MICROSOFT CORP CASH DIVIDEND 04...		2/20/2019	2/20/2019	3/14/2019	0.000000	0.00	154,649.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		595017104	20190220P000100	10,288.000	MICROCHIP TECHNOLOGY INC CASH DIVI...		2/20/2019	2/20/2019	3/7/2019	0.000000	0.00	3,755.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		59522J103	20190114P000040	4,952.000	MID-AMERICA APARTMENT COMMUNIT C...		1/14/2019	1/14/2019	1/31/2019	0.000000	0.00	4,753.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		60871R209	20190301P000080	8,147.000	MOLSON COORS BREWING CO CASH DIVI...		3/1/2019	3/1/2019	3/15/2019	0.000000	0.00	3,340.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		609207105	20190328P000170	63,140.000	MONDELEZ INTERNATIONAL INC CASH DI...		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	16,416.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		615369105	20190222P000020	7,251.000	MOODY S CORP CASH DIVIDEND 050%		2/22/2019	2/22/2019	3/18/2019	0.000000	0.00	3,625.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		617446448	20190130P000060	56,866.000	MORGAN STANLEY CASH DIVIDEND 0...		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	17,059.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		61945C103	20190306P000040	15,426.000	MOSAIC CO/THE CASH DIVIDEND 002%		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	385.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		620076307	20190314P000230	7,113.000	MOTOROLA SOLUTIONS INC CASH DIVIDE...		3/14/2019	3/14/2019	4/15/2019	0.000000	0.00	4,054.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		629377508	20190131P000080	12,611.000	NRG ENERGY INC CASH DIVIDEND 003...		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	378.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		631103108	20190314P000240	4,992.000	NASDAQ INC CASH DIVIDEND 044%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	2,196.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		637071101	20190314P000250	16,676.000	NATIONAL OILWELL VARCO INC CASH DIV...		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	833.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		64110D104	20190103P000060	10,957.000	NETAPP INC CASH DIVIDEND 040%		1/3/2019	1/3/2019	1/23/2019	0.000000	0.00	4,382.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		651229106	20190227P000100	18,661.000	NEWELL BRANDS INC CASH DIVIDEND		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	4,296.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		651639106	20190306P000050	23,170.000	NEWMONT MINING CORP CASH DIVIDEND...		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	3,243.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		652498109	20190312P000050	16,756.000	NEWS CORP CASH DIVIDEND 010%		3/12/2019	3/12/2019	4/17/2019	0.000000	0.00	1,675.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		652498208	20190312P000060	5,384.000	NEWS CORP CASH DIVIDEND 010%		3/12/2019	3/12/2019	4/17/2019	0.000000	0.00	538.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		65339F101	20190227P000110	20,790.000	NEXTERA ENERGY INC CASH DIVIDEND		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	25,987.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		654106103	20190301P000090	55,376.000	NIKE INC CASH DIVIDEND 022%		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	12,182.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		65473P105	20190208P000070	15,802.000	NISOURCE INC CASH DIVIDEND 020%		2/8/2019	2/8/2019	2/20/2019	0.000000	0.00	3,160.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		655044105	20190208P000080	20,870.000	NOBLE ENERGY INC CASH DIVIDEND		2/8/2019	2/8/2019	2/25/2019	0.000000	0.00	2,295.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		655641100	20190308P000050	4,949.000	NORDSTROM INC CASH DIVIDEND 0...		3/8/2019	3/8/2019	3/26/2019	0.000000	0.00	1,831.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		655844108	20190201P000030	11,847.000	NORFOLK SOUTHERN CORP CASH DIVID...		2/1/2019	2/1/2019	3/11/2019	0.000000	0.00	10,188.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		665859104	20190307P000140	9,630.000	NORTHERN TRUST CORP CASH DIVIDEN...		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	5,778.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		666807102	20190222P000030	7,552.000	NORTHROP GRUMMAN CORP CASH DIVID..		2/22/2019	2/22/2019	3/13/2019	0.000000	0.00	9,062.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		670346105	20190328P000180	13,351.000	NUCOR CORP CASH DIVIDEND 040%		3/28/2019	3/28/2019	5/10/2019	0.000000	0.00	5,340.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		670666104	20190228P0000240	26,534.000	NVIDIA CORP CASH DIVIDEND 016%		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	4,245.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		674599105	20190308P000070	32,842.000	OCCIDENTAL PETROLEUM CORP CASH DL.		3/8/2019	3/8/2019	4/15/2019	0.000000	0.00	25,616.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		681919106	20190308P000080	9,748.000	OMNICOM GROUP INC CASH DIVIDEND ..		3/8/2019	3/8/2019	4/9/2019	0.000000	0.00	6,336.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		682680103	20190125P000020	17,893.000	ONEOK INC CASH DIVIDEND 086%		1/25/2019	1/25/2019	2/14/2019	0.000000	0.00	15,387.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		68389X105	20190115P000010	117,007.000	ORACLE CORP CASH DIVIDEND 019%		1/15/2019	1/15/2019	1/30/2019	0.000000	0.00	22,231.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693475105	20190116P000020	20,071.000	PNC FINANCIAL SERVICES GROUP I CAS..		1/16/2019	1/16/2019	2/5/2019	0.000000	0.00	19,067.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693506107	20190221P000140	10,435.000	PPG INDUSTRIES INC CASH DIVIDEND ..		2/21/2019	2/21/2019	3/12/2019	0.000000	0.00	5,008.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		69351T106	20190307P000150	31,327.000	PPL CORP CASH DIVIDEND 041%		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	12,922.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693566100	20190227P000120	3,294.000	PVH CORP CASH DIVIDEND 003%		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	123.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		693718108	20190211P000020	15,200.000	PACCAR INC CASH DIVIDEND 032%		2/11/2019	2/11/2019	3/5/2019	0.000000	0.00	4,864.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		695156109	20190314P000260	4,110.000	PACKAGING CORP OF AMERICA CASH DL.		3/14/2019	3/14/2019	4/15/2019	0.000000	0.00	3,246.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		701094104	20190207P000080	5,757.000	PARKER-HANNIFIN CORP CASH DIVIDEND..		2/7/2019	2/7/2019	3/1/2019	0.000000	0.00	4,375.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		704326107	20190131P000090	13,901.000	PAYCHEX INC CASH DIVIDEND 056%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	7,784.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		712704105	20190131P000100	16,418.000	PEOPLES UNITED FINANCIAL INC CASH D..		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	2,873.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		713448108	20190228P000250	61,401.000	PEPSICO INC CASH DIVIDEND 092%		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	56,949.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		714046109	20190117P000030	4,839.000	PERKINELMER INC CASH DIVIDEND 00..		1/17/2019	1/17/2019	2/8/2019	0.000000	0.00	338.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		717081103	20190131P000110	251,440.000	PFIZER INC CASH DIVIDEND 036%		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	90,518.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		718172109	20190325P000010	67,965.000	PHILIP MORRIS INTERNATIONAL IN CASH ..		3/25/2019	3/25/2019	4/11/2019	0.000000	0.00	77,480.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		718546104	20190215P000060	18,453.000	PHILLIPS 66 CASH DIVIDEND 080%		2/15/2019	2/15/2019	3/1/2019	0.000000	0.00	14,762.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		723484101	20190131P000120	4,875.000	PINNACLE WEST CAPITAL CORP CASH DL.		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	3,595.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		723787107	20190328P000190	7,361.000	PIONEER NATURAL RESOURCES CO CAS..		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	2,355.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74144T108	20190314P000270	10,468.000	T ROWE PRICE GROUP INC CASH DIVIDE..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	7,955.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74251V102	20190301P000100	11,450.000	PRINCIPAL FINANCIAL GROUP INC CASH ..		3/1/2019	3/1/2019	3/29/2019	0.000000	0.00	6,183.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		742718109	20190117P000040	108,372.000	PROCTER & GAMBLE CO/THE CASH		1/17/2019	1/17/2019	2/15/2019	0.000000	0.00	77,724.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		743315103	20190201P000040	25,364.000	PROGRESSIVE CORP/THE CASH DIVIDEN..		2/1/2019	2/1/2019	2/11/2019	0.000000	0.00	63,765.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74340W103	20190314P000280	27,383.000	PROLOGIS INC CASH DIVIDEND 053%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	14,512.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		744320102	20190219P000050	17,965.000	PRUDENTIAL FINANCIAL INC CASH DIVID..		2/19/2019	2/19/2019	3/14/2019	0.000000	0.00	17,965.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		744573106	20190307P000160	21,986.000	PUBLIC SERVICE ENTERPRISE GROU CA..		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	10,333.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74460D109	20190312P000070	6,523.000	PUBLIC STORAGE CASH DIVIDEND 20..		3/12/2019	3/12/2019	3/28/2019	0.000000	0.00	13,046.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		745867101	20190314P000290	11,240.000	PULTEGROUP INC CASH DIVIDEND 01..		3/14/2019	3/14/2019	4/3/2019	0.000000	0.00	1,236.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		747525103	20190306P000060	52,727.000	QUALCOMM INC CASH DIVIDEND 062%		3/6/2019	3/6/2019	3/28/2019	0.000000	0.00	32,690.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		74834L100	20190114P000050	5,919.000	QUEST DIAGNOSTICS INC CASH DIVIDEN..		1/14/2019	1/14/2019	1/30/2019	0.000000	0.00	3,137.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		751212101	20190328P000200	2,306.000	RALPH LAUREN CORP CASH DIVIDEND ..		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	1,441.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		754730109	20190102P000010	5,609.000	RAYMOND JAMES FINANCIAL INC CASH D..		1/2/2019	1/2/2019	1/17/2019	0.000000	0.00	1,907.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		754730109	20190329P000030	5,550.000	RAYMOND JAMES FINANCIAL INC CASH D..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	1,887.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		756109104	20190131P000130	12,837.000	REALTY INCOME CORP CASH DIVIDEND ..		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	2,894.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		756109104	20190228P000260	12,837.000	REALTY INCOME CORP CASH DIVIDEND ..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	2,894.74	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		756109104	20190329P000040	13,282.000	REALTY INCOME CORP CASH DIVIDEND		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	3,001.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		758849103	20190222P000040	7,370.000	REGENCY CENTERS CORP CASH DIVIDE..		2/22/2019	2/22/2019	3/7/2019	0.000000	0.00	4,311.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		7591EP100	20190307P000170	44,972.000	REGIONS FINANCIAL CORP CASH DIVIDE..		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	6,296.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		760759100	20190329P000050	9,421.000	REPUBLIC SERVICES INC CASH DIVIDEND..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	3,532.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		761152107	20190206P000040	6,198.000	RESMED INC CASH DIVIDEND 037%		2/6/2019	2/6/2019	3/14/2019	0.000000	0.00	2,293.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		770323103	20190222P000050	5,284.000	ROBERT HALF INTERNATIONAL INC CASH..		2/22/2019	2/22/2019	3/15/2019	0.000000	0.00	1,638.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		773903109	20190215P000070	5,250.000	ROCKWELL AUTOMATION INC CASH DIVL..		2/15/2019	2/15/2019	3/11/2019	0.000000	0.00	5,092.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		775711104	20190208P000090	6,407.000	ROLLINS INC CASH DIVIDEND 010%		2/8/2019	2/8/2019	3/11/2019	0.000000	0.00	672.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		776696106	20190108P000040	4,499.000	ROPER TECHNOLOGIES INC CASH DIVIDE..		1/8/2019	1/8/2019	1/23/2019	0.000000	0.00	2,080.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		778296103	20190315P000070	16,241.000	ROSS STORES INC CASH DIVIDEND 02..		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	4,141.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		78409V104	20190225P000020	10,914.000	S&P GLOBAL INC CASH DIVIDEND 057%		2/25/2019	2/25/2019	3/12/2019	0.000000	0.00	6,220.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		78440X101	20190328P000210	3,659.000	SL GREEN REALTY CORP CASH DIVIDEN..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	3,110.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		806857108	20190212P000030	60,236.000	SCHLUMBERGER LTD CASH DIVIDEND ..		2/12/2019	2/12/2019	4/12/2019	0.000000	0.00	30,118.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		808513105	20190213P000050	52,281.000	CHARLES SCHWAB CORP/THE CASH DIVL..		2/13/2019	2/13/2019	2/28/2019	0.000000	0.00	8,887.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		81211K100	20190307P000180	6,826.000	SEALED AIR CORP CASH DIVIDEND 01..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	1,092.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		816851109	20190321P000040	11,981.000	SEMPRA ENERGY CASH DIVIDEND 096..		3/21/2019	3/21/2019	4/15/2019	0.000000	0.00	11,591.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		824348106	20190222P000060	3,584.000	SHERWIN-WILLIAMS CO/THE CASH DIVID..		2/22/2019	2/22/2019	3/8/2019	0.000000	0.00	4,049.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		828806109	20190213P000060	13,454.000	SIMON PROPERTY GROUP INC CASH DIVL..		2/13/2019	2/13/2019	2/28/2019	0.000000	0.00	27,580.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		83088M102	20190225P000030	7,722.000	SKYWORKS SOLUTIONS INC CASH DIVID..		2/25/2019	2/25/2019	3/19/2019	0.000000	0.00	2,934.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		831865209	20190130P000070	6,259.000	AO SMITH CORP CASH DIVIDEND 022%		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	1,376.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		832696405	20190214P000150	4,948.000	JM SMUCKER CO/THE CASH DIVIDEND ..		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	4,205.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		833034101	20190222P000070	2,422.000	SNAP-ON INC CASH DIVIDEND 095%		2/22/2019	2/22/2019	3/11/2019	0.000000	0.00	2,300.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		842587107	20190215P000080	44,755.000	SOUTHERN CO/THE CASH DIVIDEND 0..		2/15/2019	2/15/2019	3/6/2019	0.000000	0.00	26,853.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		844741108	20190305P000050	22,013.000	SOUTHWEST AIRLINES CO CASH DIVIDEN..		3/5/2019	3/5/2019	3/27/2019	0.000000	0.00	3,522.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		854502101	20190304P000040	6,571.000	STANLEY BLACK & DECKER INC CASH DI..		3/4/2019	3/4/2019	3/19/2019	0.000000	0.00	4,336.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		855244109	20190206P000050	53,964.000	STARBUCKS CORP CASH DIVIDEND 03..		2/6/2019	2/6/2019	2/22/2019	0.000000	0.00	19,427.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		857477103	20190329P000060	16,555.000	STATE STREET CORP CASH DIVIDEND ..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	7,780.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		863667101	20190328P000220	13,523.000	STRYKER CORP CASH DIVIDEND 052%		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	7,031.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		867914103	20190227P000130	19,543.000	SUNTRUST BANKS INC CASH DIVIDEND ..		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	9,771.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		871503108	20190215P000090	27,790.000	SYMANTEC CORP CASH DIVIDEND 007..		2/15/2019	2/15/2019	3/13/2019	0.000000	0.00	2,084.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		871658103	20190201P000050	28,762.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		2/1/2019	2/1/2019	2/14/2019	0.000000	0.00	6,040.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		871829107	20190103P000070	20,801.000	SYSCO CORP CASH DIVIDEND 039%		1/3/2019	1/3/2019	1/25/2019	0.000000	0.00	8,112.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		872540109	20190213P000070	53,830.000	TJX COS INC/THE CASH DIVIDEND 0..		2/13/2019	2/13/2019	3/7/2019	0.000000	0.00	10,496.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		876030107	20190307P000190	12,606.000	TAPESTRY INC CASH DIVIDEND 033%		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	4,254.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		87612E106	20190219P000060	22,699.000	TARGET CORP CASH DIVIDEND 064%		2/19/2019	2/19/2019	3/10/2019	0.000000	0.00	14,527.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		882508104	20190130P000080	41,782.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		1/30/2019	1/30/2019	2/11/2019	0.000000	0.00	32,172.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		883203101	20190314P000300	10,568.000	TEXTRON INC CASH DIVIDEND 002%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	211.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		883556102	20190314P000310	17,511.000	THERMO FISHER SCIENTIFIC INC CASH DL..		3/14/2019	3/14/2019	4/16/2019	0.000000	0.00	3,327.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		88579Y101	20190214P000160	25,328.000	3M CO CASH DIVIDEND 144%		2/14/2019	2/14/2019	3/12/2019	0.000000	0.00	36,472.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		886547108	20190319P000060	4,743.000	TIFFANY & CO CASH DIVIDEND 055%		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	2,608.65	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		891027104	20190103P000080	4,464.000	TORCHMARK CORP CASH DIVIDEND 0..		1/3/2019	1/3/2019	2/1/2019	0.000000	0.00	714.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		891906109	20190320P000020	7,116.000	TOTAL SYSTEM SERVICES INC CASH DIVL.		3/20/2019	3/20/2019	4/1/2019	0.000000	0.00	925.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		892356106	20190222P000080	5,310.000	TRACTOR SUPPLY CO CASH DIVIDEND ..		2/22/2019	2/22/2019	3/12/2019	0.000000	0.00	1,646.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		89417E109	20190308P000090	11,522.000	TRAVELERS COS INC/THE CASH DIVIDEN..		3/8/2019	3/8/2019	3/29/2019	0.000000	0.00	8,871.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		902494103	20190228P000270	12,836.000	TYSON FOODS INC CASH DIVIDEND 03..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	4,813.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		902653104	20190109P000060	11,986.000	UDR INC CASH DIVIDEND 032%		1/9/2019	1/9/2019	1/31/2019	0.000000	0.00	3,865.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		902973304	20190328P000230	65,781.000	US BANCORP CASH DIVIDEND 037%		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	24,338.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		907818108	20190227P000140	32,049.000	UNION PACIFIC CORP CASH DIVIDEND ..		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	28,203.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		911312106	20190225P000040	30,240.000	UNITED PARCEL SERVICE INC CASH DIVL.		2/25/2019	2/25/2019	3/12/2019	0.000000	0.00	29,030.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		913017109	20190214P000170	35,302.409	UNITED TECHNOLOGIES CORP CASH DIVL.		2/14/2019	2/14/2019	3/10/2019	0.000000	0.00	25,947.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		913017109	20190311A000160	0.000	UNITED TECHNOLOGIES CORP		2/14/2019	2/14/2019	3/10/2019	0.000000	0.00	-0.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		91324P102	20190308P000100	41,847.000	UNITEDHEALTH GROUP INC CASH DIVIDE..		3/8/2019	3/8/2019	3/19/2019	0.000000	0.00	37,662.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		913903100	20190228P000280	3,708.000	UNIVERSAL HEALTH SERVICES INC CASH..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	370.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		91529Y106	20190125P000030	9,515.000	UNUM GROUP CASH DIVIDEND 026%		1/25/2019	1/25/2019	2/15/2019	0.000000	0.00	2,473.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		918204108	20190307P000200	14,153.000	VF CORP CASH DIVIDEND 051%		3/7/2019	3/7/2019	3/18/2019	0.000000	0.00	7,218.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		91913Y100	20190212P000040	18,457.000	VALERO ENERGY CORP CASH DIVIDEND ..		2/12/2019	2/12/2019	3/5/2019	0.000000	0.00	16,511.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92276F100	20190329P000070	15,573.000	VENTAS INC CASH DIVIDEND 079%		3/29/2019	3/29/2019	4/12/2019	0.000000	0.00	12,341.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92343V104	20190109P000070	179,735.000	VERIZON COMMUNICATIONS INC CASH DL.		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	108,290.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92345Y106	20190314P000320	7,161.000	VERISK ANALYTICS INC CASH DIVIDEND ..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,790.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92553P201	20190314P000330	15,374.000	VIACOM INC CASH DIVIDEND 020%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	3,074.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92826C839	20190214P000180	76,437.000	VISA INC CASH DIVIDEND 025%		2/14/2019	2/14/2019	3/5/2019	0.000000	0.00	19,109.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		929042109	20190125P000040	7,532.000	VORNADO REALTY TRUST CASH DIVIDEN..		1/25/2019	1/25/2019	2/14/2019	0.000000	0.00	4,971.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		929160109	20190221P000150	5,744.000	VULCAN MATERIALS CO CASH DIVIDEND ..		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	1,780.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		92939U106	20190213P000080	13,725.000	WEC ENERGY GROUP INC CASH DIVIDEN..		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	8,097.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		931142103	20190314P000340	61,923.000	WALMART INC CASH DIVIDEND 053%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	32,819.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		931427108	20190214P000190	34,969.000	WALGREENS BOOTS ALLIANCE INC CASH..		2/14/2019	2/14/2019	3/12/2019	0.000000	0.00	15,386.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		94106L109	20190307P000210	17,062.000	WASTE MANAGEMENT INC CASH DIVIDEN..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	8,744.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		949746101	20190131P000140	184,281.000	WELLS FARGO & CO CASH DIVIDEND ..		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	82,926.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		95040Q104	20190221P000160	16,340.000	WELLTOWER INC CASH DIVIDEND 0..		2/21/2019	2/21/2019	2/28/2019	0.000000	0.00	14,215.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		958102105	20190328P000240	12,716.000	WESTERN DIGITAL CORP CASH DIVIDEND..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	6,358.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		959802109	20190314P000350	19,261.000	WESTERN UNION CO/THE CASH DIVIDEND..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	3,852.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		96145D105	20190214P000200	11,029.000	WESTROCK CO CASH DIVIDEND 045%		2/14/2019	2/14/2019	2/25/2019	0.000000	0.00	5,018.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		962166104	20190228P000290	32,589.000	WEYERHAEUSER CO CASH DIVIDEND ..		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	11,080.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		963320106	20190228P000300	2,776.000	WHIRLPOOL CORP CASH DIVIDEND 11..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	3,192.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		969457100	20190307P000220	52,656.000	WILLIAMS COS INC/THE CASH DIVIDEND ..		3/7/2019	3/7/2019	3/25/2019	0.000000	0.00	20,009.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		983134107	20190214P000210	4,257.000	WYNN RESORTS LTD CASH DIVIDEND ..		2/14/2019	2/14/2019	2/26/2019	0.000000	0.00	3,192.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		983898100	20190314P000360	22,359.000	XCEL ENERGY INC CASH DIVIDEND 04..		3/14/2019	3/14/2019	4/20/2019	0.000000	0.00	9,055.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		983919101	20190205P000030	11,007.000	XILINX INC CASH DIVIDEND 036%		2/5/2019	2/5/2019	2/21/2019	0.000000	0.00	3,962.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		984121608	20190328P000250	8,738.000	XEROX CORP CASH DIVIDEND 025%		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	2,184.50	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		98419M100	20190213P000090	7,817.000	XYLEM INC/NY CASH DIVIDEND 024%		2/13/2019	2/13/2019	3/14/2019	0.000000	0.00	1,876.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		988496101	20190213P000100	13,585.000	YUM! BRANDS INC CASH DIVIDEND 04...		2/13/2019	2/13/2019	3/8/2019	0.000000	0.00	5,705.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		98956P102	20190328P000260	8,938.000	ZIMMER BIOMET HOLDINGS INC CASH DL...		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	2,145.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		989701107	20190213P000110	8,360.000	...		2/13/2019	2/13/2019	2/21/2019	0.000000	0.00	2,508.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		98978V103	20190117P000050	20,899.000	ZOETIS INC CASH DIVIDEND 016%		1/17/2019	1/17/2019	3/1/2019	0.000000	0.00	3,427.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G0176J109	20190314P000010	4,135.000	ALLEGION PLC CASH DIVIDEND 027%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,116.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G0177J108	20190214P000010	13,791.000	ALLERGAN PLC CASH DIVIDEND 074%		2/14/2019	2/14/2019	3/15/2019	0.000000	0.00	10,205.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G0408V102	20190313P000010	10,476.000	AON PLC CASH DIVIDEND 040%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	4,190.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G29183103	20190307P000010	18,852.000	EATON CORP PLC CASH DIVIDEND 07...		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	13,384.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G3223R108	20190305P000010	1,768.000	EVEREST RE GROUP LTD CASH DIVIDEN...		3/5/2019	3/5/2019	3/20/2019	0.000000	0.00	2,475.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G47791101	20190307P000020	10,686.000	INGERSOLL-RAND PLC CASH DIVIDEND ...		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	5,663.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G491BT108	20190213P000010	17,892.000	INVESCO LTD CASH DIVIDEND 030%		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	5,367.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G51502105	20190315P000010	40,195.000	JOHNSON CONTROLS INTERNATIONAL C...		3/15/2019	3/15/2019	4/12/2019	0.000000	0.00	10,450.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G5494J103	20190307P000030	23,970.000	LINDE PLC CASH DIVIDEND 087%		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	20,973.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G5960L103	20190321P000010	58,636.000	MEDTRONIC PLC CASH DIVIDEND 050%		3/21/2019	3/21/2019	4/12/2019	0.000000	0.00	29,318.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G6095L109	20190205P000010	11,461.000	APTIV PLC CASH DIVIDEND 022%		2/5/2019	2/5/2019	2/20/2019	0.000000	0.00	2,521.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G6095L109	20190221A000190	0.000	APTIV PLC		2/5/2019	2/5/2019	2/20/2019	0.000000	0.00	-2.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G6518L108	20190306P000010	15,441.000	NIELSEN HOLDINGS PLC CASH DIVIDEND ...		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	5,404.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G7945M107	20190319P000010	11,209.000	SEAGATE TECHNOLOGY PLC CASH DIVID...		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	7,061.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G7900T104	20190124P000010	6,947.000	PENTAIR PLC CASH DIVIDEND 018%		1/24/2019	1/24/2019	2/8/2019	0.000000	0.00	1,250.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G87110105	20190318P000010	18,507.000	TECHNIPFMC PLC CASH DIVIDEND 01...		3/18/2019	3/18/2019	4/3/2019	0.000000	0.00	2,405.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G87110105	20190318S001171 TC...	95.000	TECHNIPFMC PLC LATE POSTING DIVIDE...		3/18/2019	3/18/2019	4/3/2019	0.000000	0.00	12.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G96629103	20190328P000010	5,644.000	WILLIS TOWERS WATSON PLC CASH DIVL...		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	3,668.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		G97822103	20190228P000010	5,437.000	PERRIGO CO PLC CASH DIVIDEND 019...		2/28/2019	2/28/2019	3/19/2019	0.000000	0.00	1,033.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		H1467J104	20190321P000020	20,041.000	CHUBB LTD CASH DIVIDEND 073%		3/21/2019	3/21/2019	4/12/2019	0.000000	0.00	14,629.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		H2906T109	20190314P000020	5,256.000	GARMIN LTD CASH DIVIDEND 053%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	2,785.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		H84989104	20190221P000010	14,921.000	TE CONNECTIVITY LTD CASH DIVIDEND ...		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	6,565.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		N53745100	20190301P000010	13,685.000	LYONDELBASELL INDUSTRIES NV CASH ...		3/1/2019	3/1/2019	3/11/2019	0.000000	0.00	13,685.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DA		V7780T103	20190306P000020	7,455.000	ROYAL CARIBBEAN CRUISES LTD CASH D...		3/6/2019	3/6/2019	4/5/2019	0.000000	0.00	5,218.50	0.00
DIVIDENDS						11,243,587...							5,251,154.72	5,251,154.72	0.00
U.S. DOLLAR						11,243,587...							5,251,154.72	5,251,154.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		001055102	20190301S000250	33,114.000	AFLAC INC		3/1/2019	2/19/2019	3/1/2019	0.000000	8,940.78	8,940.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00130H105	20190215S0000120	28,809.000	AES CORP/VA		2/15/2019	1/31/2019	2/15/2019	0.000000	3,932.43	3,932.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00206R102	20190201S000130	316,580.000	AT&T INC		2/1/2019	1/9/2019	2/1/2019	0.000000	161,455.80	161,455.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		002824100	20190215S0000230	76,397.000	ABBOTT LABORATORIES		2/15/2019	1/14/2019	2/15/2019	0.000000	24,447.04	24,447.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00287Y109	20190215S0000150	65,431.000	ABBVIE INC		2/15/2019	1/14/2019	2/15/2019	0.000000	70,011.17	70,011.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00751Y106	20190104S0000010	3,209.000	ADVANCE AUTO PARTS INC		1/4/2019	12/20/2018	1/4/2019	0.000000	192.54	192.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		008252108	20190301S0000290	2,291.000	AFFILIATED MANAGERS GROUP INC		3/1/2019	2/13/2019	3/1/2019	0.000000	733.12	733.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		00846U101	20190123S0000040	13,866.000	AGILENT TECHNOLOGIES INC		1/23/2019	12/28/2018	1/23/2019	0.000000	2,274.02	2,274.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		009158106	20190211S0000030	9,549.000	AIR PRODUCTS & CHEMICALS INC		2/11/2019	12/31/2018	2/11/2019	0.000000	10,503.90	10,503.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		011659109	20190307S0000270	5,363.000	ALASKA AIR GROUP INC		3/7/2019	2/15/2019	3/7/2019	0.000000	1,877.05	1,877.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		012653101	20190102S0000040	4,644.000	ALBEMARLE CORP		1/2/2019	12/13/2018	1/2/2019	0.000000	1,555.74	1,555.74	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		012653101	201901025000200	53.000	ALBEMARLE CORP		1/2/2019	12/13/2018	1/2/2019	0.000000	17.76	17.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		015271109	201901155000170	4,677.000	ALEXANDRIA REAL ESTATE EQUITIE		1/15/2019	12/28/2018	1/15/2019	0.000000	4,536.69	4,536.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		018581108	201903195002460	2,038.000	ALLIANCE DATA SYSTEMS CORP		3/19/2019	2/20/2019	3/19/2019	0.000000	1,283.94	1,283.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		018802108	201902155000170	10,263.000	ALLIANT ENERGY CORP		2/15/2019	1/30/2019	2/15/2019	0.000000	3,643.37	3,643.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		020002101	201901025000190	14,997.000	ALLSTATE CORP/THE		1/2/2019	11/29/2018	1/2/2019	0.000000	6,898.62	6,898.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		022095103	201901105000040	81,735.000	ALTRIA GROUP INC		1/10/2019	12/24/2018	1/10/2019	0.000000	65,388.00	65,388.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		023608102	201903295000430	10,626.000	AMEREN CORP		3/29/2019	3/12/2019	3/29/2019	0.000000	5,047.35	5,047.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		02376R102	201902205000130	295.000	AMERICAN AIRLINES GROUP INC		2/20/2019	2/5/2019	2/20/2019	0.000000	29.50	29.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		02376R102	201902205000140	17,536.000	AMERICAN AIRLINES GROUP INC		2/20/2019	2/5/2019	2/20/2019	0.000000	1,753.60	1,753.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		025537101	201903085000210	21,449.000	AMERICAN ELECTRIC POWER CO INC		3/8/2019	2/7/2019	3/8/2019	0.000000	14,370.83	14,370.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		025816109	201902085000140	30,470.000	AMERICAN EXPRESS CO		2/8/2019	1/3/2019	2/8/2019	0.000000	11,883.30	11,883.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		026874784	201903295000240	38,481.000	AMERICAN INTERNATIONAL GROUP I		3/29/2019	3/14/2019	3/29/2019	0.000000	12,313.92	12,313.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03027X100	201901145000070	19,160.000	AMERICAN TOWER CORP		1/14/2019	12/26/2018	1/14/2019	0.000000	16,094.40	16,094.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		030420103	201903015000130	7,856.000	AMERICAN WATER WORKS CO INC		3/1/2019	2/6/2019	3/1/2019	0.000000	3,574.48	3,574.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03073E105	201903045000050	6,822.000	AMERISOURCEBERGEN CORP		3/4/2019	2/15/2019	3/4/2019	0.000000	2,728.80	2,728.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03076C106	201902285000360	6,062.000	AMERIPRISE FINANCIAL INC		2/28/2019	2/14/2019	2/28/2019	0.000000	5,455.80	5,455.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		031100100	201903295000450	10,097.000	AMETEK INC		3/29/2019	3/14/2019	3/29/2019	0.000000	1,413.58	1,413.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		031162100	201903085000150	27,718.000	AMGEN INC		3/8/2019	2/14/2019	3/8/2019	0.000000	40,191.10	40,191.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		032095101	201901085000050	13,010.000	AMPHENOL CORP		1/8/2019	12/14/2018	1/8/2019	0.000000	2,992.30	2,992.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		032511107	201903275000030	21,935.000	ANADARKO PETROLEUM CORP		3/27/2019	3/12/2019	3/27/2019	0.000000	6,580.50	6,580.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		032654105	201903125000020	16,101.000	ANALOG DEVICES INC		3/12/2019	2/28/2019	3/12/2019	0.000000	8,694.54	8,694.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		036752103	201903295000140	11,250.000	ANTHEM INC		3/29/2019	3/15/2019	3/29/2019	0.000000	9,000.00	9,000.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		037411105	201902225000110	16,509.000	APACHE CORP		2/22/2019	1/18/2019	2/22/2019	0.000000	4,127.25	4,127.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03748R101	20190327A000090	0.000	APARTMENT INVESTMENT & MANAGEM		3/22/2019	2/21/2019	3/22/2019	0.000000	6,565.00	6,565.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03748R101	20190327A000110	0.000	APARTMENT INVESTMENT & MANAGEM		3/22/2019	2/21/2019	3/22/2019	0.000000	6,713.04	6,713.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		037833100	201902145000260	196,096.000	APPLE INC		2/14/2019	2/8/2019	2/14/2019	0.000000	143,150.08	143,150.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		038222105	201903145000410	42,758.000	APPLIED MATERIALS INC		3/14/2019	2/20/2019	3/14/2019	0.000000	8,551.60	8,551.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		039463102	201903125000150	24,387.000	ARCHER-DANIELS-MIDLAND CO		3/12/2019	2/15/2019	3/12/2019	0.000000	8,535.45	8,535.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		03965L100	201902255000060	18,708.000	ARCONIC INC		2/25/2019	2/7/2019	2/25/2019	0.000000	1,122.48	1,122.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		04621X108	201903185000050	2,267.000	ASSURANT INC		3/18/2019	2/22/2019	3/18/2019	0.000000	1,360.20	1,360.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		053015103	201901025000120	18,975.000	AUTOMATIC DATA PROCESSING INC		1/2/2019	12/13/2018	1/1/2019	0.000000	14,990.25	14,990.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		053484101	201901155000110	6,012.000	AVALONBAY COMMUNITIES INC		1/15/2019	12/28/2018	1/15/2019	0.000000	8,837.64	8,837.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		053611109	201903020500030	3,772.000	AVERY DENNISON CORP		3/20/2019	3/5/2019	3/20/2019	0.000000	1,961.44	1,961.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		054937107	201903015000300	33,521.000	BB&T CORP		3/1/2019	2/12/2019	3/1/2019	0.000000	13,576.01	13,576.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		05722G100	201902155000280	20,414.000	BAKER HUGHES A GE CO		2/15/2019	2/1/2019	2/15/2019	0.000000	3,674.52	3,674.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		05722G100	201902155000290	1,918.000	BAKER HUGHES A GE CO		2/15/2019	2/1/2019	2/15/2019	0.000000	345.24	345.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		058498106	201903155000380	14,754.000	BALL CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	1,475.40	1,475.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		060505104	201903295000270	397,017.000	BANK OF AMERICA CORP		3/29/2019	2/28/2019	3/29/2019	0.000000	59,552.55	59,552.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		064058100	201902085000150	39,569.000	BANK OF NEW YORK MELLON CORP/T		2/8/2019	1/25/2019	2/8/2019	0.000000	11,079.32	11,079.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		071813109	201901025000250	21,521.000	BAXTER INTERNATIONAL INC		1/2/2019	11/30/2018	1/2/2019	0.000000	4,088.99	4,088.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		075887109	201903295000160	11,669.000	BECTON DICKINSON AND CO		3/29/2019	3/7/2019	3/29/2019	0.000000	8,985.13	8,985.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		09247X101	201903215000080	5,282.000	BLACKROCK INC		3/21/2019	3/5/2019	3/21/2019	0.000000	17,430.60	17,430.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		093671105	201901025000180	8,902.000	H&R BLOCK INC		1/2/2019	11/30/2018	1/2/2019	0.000000	2,225.50	2,225.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		097023105	201903015000280	22,973.000	BOEING CO/THE		3/1/2019	2/7/2019	3/1/2019	0.000000	47,209.52	47,209.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		099724106	201903155000280	9,060.000	BORGWARNER INC		3/15/2019	2/28/2019	3/15/2019	0.000000	1,540.20	1,540.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		101121101	201901305000090	6,718.000	BOSTON PROPERTIES INC		1/30/2019	12/28/2018	1/30/2019	0.000000	6,382.10	6,382.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		110122108	201902015000100	70,998.000	BRISTOL-MYERS SQUIBB CO		2/1/2019	1/3/2019	2/1/2019	0.000000	29,109.18	29,109.18	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		11133T103	201901035000120	5,039.000	BROADRIDGE FINANCIAL SOLUTIONS		1/3/2019	12/13/2018	1/3/2019	0.000000	2,443.92	2,443.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		11135F101	201903295000460	17,318.000	BROADCOM INC		3/29/2019	3/20/2019	3/29/2019	0.000000	45,892.70	45,892.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		115637209	201901025000270	7,300.000	BROWN-FORMAN CORP		1/2/2019	12/6/2018	1/2/2019	0.000000	1,211.80	1,211.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		124857202	201901025000100	14,663.000	CBS CORP		1/2/2019	12/10/2018	1/1/2019	0.000000	2,639.34	2,639.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12503M108	201903155000300	4,881.000	CBOE GLOBAL MARKETS INC		3/15/2019	2/28/2019	3/15/2019	0.000000	1,513.11	1,513.11	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		125269100	201902285000340	10,039.000	CF INDUSTRIES HOLDINGS INC		2/28/2019	2/14/2019	2/28/2019	0.000000	3,011.70	3,011.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12541W209	201903295000100	5,981.000	CH ROBINSON WORLDWIDE INC		3/29/2019	2/28/2019	3/29/2019	0.000000	2,990.50	2,990.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12572Q105	201901165000050	15,563.000	CME GROUP INC		1/16/2019	12/27/2018	1/16/2019	0.000000	27,235.25	27,235.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		12572Q105	201903255000020	15,563.000	CME GROUP INC		3/25/2019	3/7/2019	3/25/2019	0.000000	11,672.25	11,672.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		125996100	201902285000310	12,324.000	CMS ENERGY CORP		2/28/2019	1/31/2019	2/28/2019	0.000000	4,713.93	4,713.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		126408103	201903155000210	34,894.000	CSX CORP		3/15/2019	2/27/2019	3/15/2019	0.000000	8,374.56	8,374.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		126650100	201902045000020	56,251.000	CVS HEALTH CORP		2/4/2019	1/24/2019	2/4/2019	0.000000	28,125.50	28,125.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		127097103	201902075000090	18,756.000	CABOT OIL & GAS CORP		2/7/2019	1/23/2019	2/7/2019	0.000000	1,312.92	1,312.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		134429109	201901285000010	8,380.000	CAMPBELL SOUP CO		1/28/2019	1/8/2019	1/28/2019	0.000000	2,933.00	2,933.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		14040H105	201902225000120	20,603.000	CAPITAL ONE FINANCIAL CORP		2/22/2019	2/8/2019	2/22/2019	0.000000	8,241.20	8,241.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		14149Y108	201901155000130	12,960.000	CARDINAL HEALTH INC		1/15/2019	12/31/2018	1/15/2019	0.000000	6,172.85	6,172.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		143658300	201903155000410	17,417.000	CARNIVAL CORP		3/15/2019	2/21/2019	3/15/2019	0.000000	8,708.50	8,708.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		149123101	201902205000110	25,669.000	CATERPILLAR INC		2/20/2019	1/16/2019	2/20/2019	0.000000	22,075.34	22,075.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		15189T107	201903145000370	21,801.000	CENTERPOINT ENERGY INC		3/14/2019	2/20/2019	3/14/2019	0.000000	6,267.79	6,267.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		156700106	201903225000070	41,365.000	CENTURYLINK INC		3/22/2019	3/11/2019	3/22/2019	0.000000	10,341.50	10,341.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		166764100	201903115000150	83,115.000	CHEVRON CORP		3/11/2019	2/14/2019	3/11/2019	0.000000	98,906.85	98,906.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		171340102	201903015000420	10,711.000	CHURCH & DWIGHT CO INC		3/1/2019	2/14/2019	3/1/2019	0.000000	2,436.75	2,436.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		171798101	201903015000200	4,159.000	CIMAREX ENERGY CO		3/1/2019	2/14/2019	3/1/2019	0.000000	748.62	748.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		172062101	201901155000080	6,552.000	CINCINNATI FINANCIAL CORP		1/15/2019	12/18/2018	1/15/2019	0.000000	3,472.56	3,472.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		17275R102	201901235000060	195,566.000	CISCO SYSTEMS INC		1/23/2019	1/3/2019	1/23/2019	0.000000	64,536.78	64,536.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		172967424	201902225000140	106,229.000	CITIGROUP INC		2/22/2019	2/1/2019	2/22/2019	0.000000	47,803.05	47,803.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		174610105	201902145000240	20,353.000	CITIZENS FINANCIAL GROUP INC		2/14/2019	1/30/2019	2/14/2019	0.000000	6,512.96	6,512.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		177376100	201903225000140	5,569.000	CITRIX SYSTEMS INC		3/22/2019	3/7/2019	3/22/2019	0.000000	1,949.15	1,949.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		189054109	201902085000110	43.000	CLOROX CO/THE		2/8/2019	1/22/2019	2/8/2019	0.000000	41.28	41.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		189054109	201902085000180	5,510.000	CLOROX CO/THE		2/8/2019	1/22/2019	2/8/2019	0.000000	5,289.60	5,289.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		192446102	201902285000410	25,187.000	COGNIZANT TECHNOLOGY SOLUTIONS		2/28/2019	2/20/2019	2/28/2019	0.000000	5,037.40	5,037.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		194162103	201902155000310	37,727.000	COLGATE-PALMOLIVE CO		2/15/2019	1/22/2019	2/15/2019	0.000000	15,845.34	15,845.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		20030N101	201901235000030	197,485.000	COMCAST CORP		1/23/2019	12/31/2018	1/23/2019	0.000000	37,522.15	37,522.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		200340107	201901025000290	7,004.000	COMERICA INC		1/2/2019	12/13/2018	1/1/2019	0.000000	4,202.40	4,202.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		205887102	201903015000220	21,123.000	CONAGRA BRANDS INC		3/1/2019	1/29/2019	3/1/2019	0.000000	4,488.64	4,488.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		20605P101	201903295000120	8,711.000	CONCHO RESOURCES INC		3/29/2019	2/28/2019	3/29/2019	0.000000	1,088.88	1,088.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		20825C104	201903015000340	50,077.000	CONOCOPHILLIPS		3/1/2019	2/8/2019	3/1/2019	0.000000	15,273.49	15,273.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		209115104	201903155000120	13,549.000	CONSOLIDATED EDISON INC		3/15/2019	2/12/2019	3/15/2019	0.000000	10,026.26	10,026.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		21036P108	201902265000040	7,227.000	CONSTELLATION BRANDS INC		2/26/2019	2/11/2019	2/26/2019	0.000000	5,347.98	5,347.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		216648402	201902085000170	2,138.000	COOPER COS INC/THE		2/8/2019	1/18/2019	2/8/2019	0.000000	64.14	64.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		219350105	201903295000320	34,816.000	CORNING INC		3/29/2019	2/27/2019	3/29/2019	0.000000	6,963.20	6,963.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		22160K105	201902225000090	19,061.000	COSTCO WHOLESALE CORP		2/22/2019	2/7/2019	2/22/2019	0.000000	10,864.77	10,864.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		222070203	201903155000290	19,602.000	COTY INC		3/15/2019	2/27/2019	3/15/2019	0.000000	2,450.25	2,450.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		22822V101	201903295000310	18,045.000	CROWN CASTLE INTERNATIONAL COR		3/29/2019	3/14/2019	3/29/2019	0.000000	20,300.63	20,300.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		231021106	201903075000240	6,425.000	CUMMINS INC		3/7/2019	2/21/2019	3/7/2019	0.000000	7,324.50	7,324.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		23331A109	201902255000080	14,894.000	DR HORTON INC		2/25/2019	2/8/2019	2/25/2019	0.000000	2,234.10	2,234.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		233331107	201901155000150	7,873.000	DTE ENERGY CO		1/15/2019	12/14/2018	1/15/2019	0.000000	7,439.99	7,439.99	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		23355L106	20190115S000030	10,078.000	DXC TECHNOLOGY CO		1/15/2019	12/4/2018	1/15/2019	0.000000	1,914.82	1,914.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		23355L106	20190115S000160	2,100.000	DXC TECHNOLOGY CO		1/15/2019	12/4/2018	1/15/2019	0.000000	399.00	399.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		235851102	20190125S000070	26,829.000	DANAHER CORP		1/25/2019	12/27/2018	1/25/2019	0.000000	4,292.64	4,292.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		237194105	20190201S000090	5,399.000	DARDEN RESTAURANTS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	4,049.25	4,049.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		244199105	20190201S000120	13,992.000	DEERE & CO		2/1/2019	12/28/2018	2/1/2019	0.000000	10,633.92	10,633.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		247361702	20190322S000090	27,139.000	DELTA AIR LINES INC		3/22/2019	2/28/2019	3/22/2019	0.000000	9,498.65	9,498.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		24906P109	20190111S000090	9,680.000	DENTSPLY SIRONA INC		1/11/2019	12/27/2018	1/11/2019	0.000000	847.00	847.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		25179M103	20190329S0000490	20,366.000	DEVON ENERGY CORP		3/29/2019	3/14/2019	3/29/2019	0.000000	1,629.28	1,629.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		25278X109	20190228S000380	6,709.000	DIAMONDBACK ENERGY INC		2/28/2019	2/20/2019	2/28/2019	0.000000	838.63	838.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		253868103	20190115S000020	4,877.000	DIGITAL REALTY TRUST INC		1/15/2019	12/13/2018	1/15/2019	0.000000	4,925.77	4,925.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		253868103	20190115S000210	4,050.000	DIGITAL REALTY TRUST INC		1/15/2019	12/13/2018	1/15/2019	0.000000	4,090.50	4,090.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		253868103	20190329S000340	5,206.000	DIGITAL REALTY TRUST INC		3/29/2019	3/14/2019	3/29/2019	0.000000	5,622.48	5,622.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		253868103	20190329S000390	3,767.000	DIGITAL REALTY TRUST INC		3/29/2019	3/14/2019	3/29/2019	0.000000	4,068.36	4,068.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		254687106	20190110S000050	64,419.000	WALT DISNEY CO/THE		1/10/2019	12/7/2018	1/10/2019	0.000000	56,688.72	56,688.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		254709108	20190307S000260	14,614.000	DISCOVER FINANCIAL SERVICES		3/7/2019	2/20/2019	3/7/2019	0.000000	5,845.60	5,845.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		256677105	20190122S000060	11,435.000	DOLLAR GENERAL CORP		1/22/2019	1/7/2019	1/22/2019	0.000000	3,316.15	3,316.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		25746U109	20190320S000040	32,705.000	DOMINION ENERGY INC		3/20/2019	2/28/2019	3/20/2019	0.000000	30,006.84	30,006.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		260003108	20190315S0000130	6,365.000	DOVER CORP		3/15/2019	2/27/2019	3/15/2019	0.000000	3,055.20	3,055.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		26078J100	20190315S0000330	99,796.000	DOWDUPONT INC		3/15/2019	2/27/2019	3/15/2019	0.000000	37,922.48	37,922.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		264411505	20190228S000320	15,586.000	DUKE REALTY CORP		2/28/2019	2/13/2019	2/28/2019	0.000000	3,350.99	3,350.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		26441C204	20190318S0000070	31,009.000	DUKE ENERGY CORP		3/18/2019	2/14/2019	3/18/2019	0.000000	28,760.85	28,760.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		26875P101	20190131S000210	25,225.000	EOG RESOURCES INC		1/31/2019	1/16/2019	1/31/2019	0.000000	5,549.50	5,549.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		269246401	20190215S0000300	11,059.000	E*TRADE FINANCIAL CORP		2/15/2019	1/31/2019	2/15/2019	0.000000	1,548.26	1,548.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		277432100	20190104S000020	6,119.000	EASTMAN CHEMICAL CO		1/4/2019	12/14/2018	1/4/2019	0.000000	3,793.78	3,793.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		278642103	20190320S000050	39,368.000	EBAY INC		3/20/2019	2/28/2019	3/20/2019	0.000000	5,511.52	5,511.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		278865100	20190115S0000100	11,012.000	ECOLAB INC		1/15/2019	12/17/2018	1/15/2019	0.000000	5,065.52	5,065.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		281020107	20190131S0000150	14,172.000	EDISON INTERNATIONAL		1/31/2019	12/28/2018	1/31/2019	0.000000	8,680.35	8,680.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		291011104	20190311S0000110	27,237.000	EMERSON ELECTRIC CO		3/11/2019	2/14/2019	3/11/2019	0.000000	13,346.13	13,346.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		292505104	20190329S0000570	23,285.000	EMCANA CORP		3/29/2019	3/14/2019	3/29/2019	0.000000	436.59	436.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		29364G103	20190301S0000410	7,879.000	ENTERGY CORP		3/1/2019	2/13/2019	3/1/2019	0.000000	7,169.89	7,169.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		294429105	20190329S0000230	5,245.000	EQUIFAX INC		3/29/2019	3/11/2019	3/29/2019	0.000000	2,045.55	2,045.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		29444U700	20190320S000080	3,497.000	EQUINIX INC		3/20/2019	2/26/2019	3/20/2019	0.000000	8,602.62	8,602.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		29476L107	20190111S000050	16,027.000	EQUITY RESIDENTIAL		1/11/2019	12/31/2018	1/11/2019	0.000000	8,654.58	8,654.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		297178105	20190115S0000240	2,874.000	ESSEX PROPERTY TRUST INC		1/15/2019	12/31/2018	1/15/2019	0.000000	5,345.64	5,345.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30034W106	20190320S000060	11,460.000	EVERGY INC		3/20/2019	3/12/2019	3/20/2019	0.000000	5,443.50	5,443.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30040W108	20190329S000090	13,784.000	EVERSOURCE ENERGY		3/29/2019	3/4/2019	3/29/2019	0.000000	7,374.44	7,374.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30161N101	20190308S0000170	42,063.000	EXELON CORP		3/8/2019	2/19/2019	3/8/2019	0.000000	15,247.84	15,247.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30212P303	20190327S000040	5,153.000	EXPEDIA GROUP INC		3/27/2019	3/6/2019	3/27/2019	0.000000	1,648.96	1,648.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30225T102	20190329S0000600	5,503.000	EXTRA SPACE STORAGE INC		3/29/2019	3/14/2019	3/29/2019	0.000000	4,732.58	4,732.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		30231G102	20190311S0000130	184,163.000	EXXON MOBIL CORP		3/11/2019	2/8/2019	3/11/2019	0.000000	151,013.66	151,013.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		302445101	20190308S0000120	6,018.000	FLIR SYSTEMS INC		3/8/2019	2/21/2019	3/8/2019	0.000000	1,023.06	1,023.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		302491303	20190117S0000070	5,857.000	FMC CORP		1/17/2019	12/27/2018	1/17/2019	0.000000	2,342.80	2,342.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		311900104	20190227S0000150	12,486.000	FASTENAL CO		2/27/2019	1/30/2019	2/27/2019	0.000000	5,368.98	5,368.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		313747206	20190115S0000090	3,213.000	FEDERAL REALTY INVESTMENT TRUS		1/15/2019	12/31/2018	1/15/2019	0.000000	3,277.26	3,277.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		31428X106	20190102S0000070	10,538.000	FEDEX CORP		1/2/2019	12/7/2018	1/2/2019	0.000000	6,849.70	6,849.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		31620M106	20190329S0000170	14,245.000	FIDELITY NATIONAL INFORMATION		3/29/2019	3/14/2019	3/29/2019	0.000000	4,985.75	4,985.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		316773100	20190115S0000260	28,518.000	FIFTH THIRD BANCORP		1/15/2019	12/28/2018	1/15/2019	0.000000	6,273.96	6,273.96	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		337932107	201903015000110	21,135.000	FIRSTENERGY CORP		3/1/2019	2/6/2019	3/1/2019	0.000000	8,031.30	8,031.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		343412102	201901035000100	6,091.000	FLUOR CORP		1/3/2019	12/3/2018	1/3/2019	0.000000	1,279.11	1,279.11	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		34354P105	201901185000040	5,692.000	FLOWERVE CORP		1/18/2019	1/3/2019	1/18/2019	0.000000	1,081.48	1,081.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		344849104	201902015000110	4,998.000	FOOT LOCKER INC		2/1/2019	1/17/2019	2/1/2019	0.000000	1,724.31	1,724.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		345370860	201903015000320	169,950.000	FORD MOTOR CO		3/1/2019	1/30/2019	3/1/2019	0.000000	25,492.50	25,492.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		34959J108	201903295000210	12,784.000	FORTIVE CORP		3/29/2019	2/21/2019	3/29/2019	0.000000	894.88	894.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		34964C106	201903135000040	6,151.000	FORTUNE BRANDS HOME & SECURITY		3/13/2019	2/21/2019	3/13/2019	0.000000	1,353.22	1,353.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		354613101	201901115000060	12,945.000	FRANKLIN RESOURCES INC		1/11/2019	12/28/2018	1/11/2019	0.000000	3,365.70	3,365.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		35671D857	201902015000070	63,030.000	FREEPORT-MCMORAN INC		2/1/2019	1/14/2019	2/1/2019	0.000000	3,151.50	3,151.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		363576109	201903155000180	7,989.000	ARTHUR J GALLAGHER & CO		3/15/2019	2/28/2019	3/15/2019	0.000000	3,435.27	3,435.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		364760108	201901305000120	9,291.000	GAP INC/THE		1/30/2019	1/8/2019	1/30/2019	0.000000	2,253.07	2,253.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		369550108	201902085000120	12,109.000	GENERAL DYNAMICS CORP		2/8/2019	1/17/2019	2/8/2019	0.000000	11,261.37	11,261.37	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		369604103	201901255000080	376,446.000	GENERAL ELECTRIC CO		1/25/2019	12/19/2018	1/25/2019	0.000000	3,764.46	3,764.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		370334104	201902015000150	25,935.000	GENERAL MILLS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	12,708.15	12,708.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		37045V100	201903225000130	57,096.000	GENERAL MOTORS CO		3/22/2019	3/7/2019	3/22/2019	0.000000	21,696.48	21,696.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		372460105	201901025000210	6,356.000	GENUINE PARTS CO		1/2/2019	12/6/2018	1/2/2019	0.000000	4,576.32	4,576.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		375558103	201903265000290	56,270.000	GILEAD SCIENCES INC		3/28/2019	3/14/2019	3/28/2019	0.000000	35,450.10	35,450.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		37940X102	201903295000260	6,882.000	GLOBAL PAYMENTS INC		3/29/2019	3/14/2019	3/29/2019	0.000000	68.82	68.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		38141G104	201903265000300	15,048.000	GOLDMAN SACHS GROUP INC/THE		3/28/2019	2/27/2019	3/28/2019	0.000000	12,038.40	12,038.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		382550101	201903015000120	10,136.000	GOODYEAR TIRE & RUBBER CO/THE		3/1/2019	1/31/2019	3/1/2019	0.000000	1,621.76	1,621.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		384802104	201903015000380	1,984.000	WW GRAINGER INC		3/1/2019	2/8/2019	3/1/2019	0.000000	2,698.24	2,698.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		40412C101	201903295000360	11,677.000	HCA HEALTHCARE INC		3/29/2019	2/28/2019	3/29/2019	0.000000	4,670.80	4,670.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		40414L109	201902285000350	20,770.000	HCP INC		2/28/2019	2/15/2019	2/28/2019	0.000000	7,684.90	7,684.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		40434L105	201901025000130	68,541.000	HP INC		1/2/2019	12/12/2018	1/2/2019	0.000000	10,980.27	10,980.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		406216101	201903275000050	38,106.000	HALLIBURTON CO		3/27/2019	3/5/2019	3/27/2019	0.000000	6,859.08	6,859.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		410345102	201903125000090	14,842.000	HANESBRANDS INC		3/12/2019	2/15/2019	3/12/2019	0.000000	2,226.30	2,226.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		410345102	201903125000100	849.000	HANESBRANDS INC		3/12/2019	2/15/2019	3/12/2019	0.000000	127.35	127.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		412822108	2019032950000510	7,083.000	HARLEY-DAVIDSON INC		3/29/2019	3/13/2019	3/29/2019	0.000000	2,656.13	2,656.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		413875105	201903295000060	5,118.000	HARRIS CORP		3/22/2019	3/7/2019	3/22/2019	0.000000	3,505.83	3,505.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		416515104	201901025000020	15,525.000	HARTFORD FINANCIAL SERVICES GR		1/2/2019	11/30/2018	1/2/2019	0.000000	4,657.50	4,657.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		418056107	201902155000110	5,063.000	HASBRO INC		2/15/2019	1/31/2019	2/15/2019	0.000000	3,189.69	3,189.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		423452101	201903015000190	3,926.000	HELMERICH & PAYNE INC		3/1/2019	2/7/2019	3/1/2019	0.000000	2,787.46	2,787.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		423452101	201903015000270	817.000	HELMERICH & PAYNE INC		3/1/2019	2/7/2019	3/1/2019	0.000000	580.07	580.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		426261101	201903185000040	3,362.000	JACK HENRY & ASSOCIATES INC		3/18/2019	2/28/2019	3/18/2019	0.000000	1,344.80	1,344.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		427866108	201903155000260	6,100.000	HERSHEY CO/THE		3/15/2019	2/21/2019	3/15/2019	0.000000	4,404.20	4,404.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		42809H107	201903295000380	10,776.000	HESS CORP		3/29/2019	3/15/2019	3/29/2019	0.000000	2,694.00	2,694.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		42809H107	201903295000040	49.000	HESS CORP		3/29/2019	3/15/2019	3/29/2019	0.000000	12.25	12.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		42824C109	201901025000150	63,743.000	HEWLETT PACKARD ENTERPRISE CO		1/2/2019	12/11/2018	1/2/2019	0.000000	7,171.09	7,171.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		43300A203	2019032950000470	12,900.000	HILTON WORLDWIDE HOLDINGS INC		3/29/2019	2/28/2019	3/29/2019	0.000000	1,935.00	1,935.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		436106108	201903135000080	6,934.000	HOLLYFRONTIER CORP		3/13/2019	2/26/2019	3/13/2019	0.000000	2,288.22	2,288.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		437076102	2019032650000310	49,132.000	HOME DEPOT INC/THE		3/26/2019	3/13/2019	3/26/2019	0.000000	66,819.52	66,819.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		438516106	201903085000200	32,201.000	HONEYWELL INTERNATIONAL INC		3/8/2019	2/21/2019	3/8/2019	0.000000	26,404.82	26,404.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		440452100	201902155000100	11,860.000	HORMEL FOODS CORP		2/15/2019	1/11/2019	2/15/2019	0.000000	2,490.60	2,490.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		44107P104	201901155000220	32,278.000	HOST HOTELS & RESORTS INC		1/15/2019	12/28/2018	1/15/2019	0.000000	8,069.50	8,069.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		444859102	201901255000060	5,967.000	HUMANA INC		1/25/2019	12/28/2018	1/25/2019	0.000000	2,983.50	2,983.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		445658107	201902225000100	3,799.000	JB HUNT TRANSPORT SERVICES INC		2/22/2019	2/7/2019	2/22/2019	0.000000	987.74	987.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		446150104	2019010250000110	47,829.000	HUNTINGTON BANCSHARES INC/OH		1/2/2019	12/17/2018	1/2/2019	0.000000	6,696.06	6,696.06	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
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		446413106	201903085000110	1,868.000	HUNTINGTON INGALLS INDUSTRIES		3/8/2019	2/21/2019	3/8/2019	0.000000	1,606.48	1,606.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		452306109	20190110S000030	13,278.000	ILLINOIS TOOL WORKS INC		1/10/2019	12/28/2018	1/10/2019	0.000000	13,278.00	13,278.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		458140100	20190301S000260	198,526.000	INTEL CORP		3/1/2019	2/6/2019	3/1/2019	0.000000	62,535.69	62,535.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		45866F104	20190329S000330	24,776.000	INTERCONTINENTAL EXCHANGE INC		3/29/2019	3/14/2019	3/29/2019	0.000000	6,813.40	6,813.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		459200101	20190311S000070	39,531.000	INTERNATIONAL BUSINESS MACHINE		3/11/2019	2/7/2019	3/9/2019	0.000000	62,063.67	62,063.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		459506101	20190107S000060	4,406.000	INTERNATIONAL FLAVORS & FRAGRA		1/7/2019	12/27/2018	1/7/2019	0.000000	3,216.38	3,216.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		460146103	20190315S000110	17,618.000	INTERNATIONAL PAPER CO		3/15/2019	2/20/2019	3/15/2019	0.000000	8,809.00	8,809.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		460690100	20190315S000200	16,719.000	INTERPUBLIC GROUP OF COS INC/T		3/15/2019	2/28/2019	3/15/2019	0.000000	3,928.97	3,928.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		461202103	20190118S000050	11,289.000	INTUIT INC		1/18/2019	1/9/2019	1/18/2019	0.000000	5,305.83	5,305.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		46284V101	20190103S000090	12,394.000	IRON MOUNTAIN INC		1/3/2019	12/14/2018	1/3/2019	0.000000	7,572.73	7,572.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		46625H100	20190131S000220	144,649.000	JPMORGAN CHASE & CO		1/31/2019	1/3/2019	1/31/2019	0.000000	115,719.20	115,719.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		469814107	20190315S000020	2,778.000	JACOBS ENGINEERING GROUP INC		3/15/2019	2/14/2019	3/15/2019	0.000000	472.26	472.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		469814107	20190315S0000390	2,423.000	JACOBS ENGINEERING GROUP INC		3/15/2019	2/14/2019	3/15/2019	0.000000	411.91	411.91	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		47233W109	20190228S000330	12,226.000	JEFFERIES FINANCIAL GROUP INC		2/28/2019	2/14/2019	2/28/2019	0.000000	1,528.25	1,528.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		478160101	20190312S000190	116,661.000	JOHNSON & JOHNSON		3/12/2019	2/25/2019	3/12/2019	0.000000	104,994.90	104,994.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		48203R104	20190322S000050	15,014.000	JUNIPER NETWORKS INC		3/22/2019	2/28/2019	3/22/2019	0.000000	2,852.66	2,852.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		482480100	20190301S000040	6,658.000	KLA-TENCOR CORP		3/1/2019	2/14/2019	3/1/2019	0.000000	4,993.50	4,993.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		485170302	20190116S000040	4,424.000	KANSAS CITY SOUTHERN		1/16/2019	12/28/2018	1/16/2019	0.000000	1,592.64	1,592.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		487836108	20190315S0000230	9,919.000	KELLOGG CO		3/15/2019	3/4/2019	3/15/2019	0.000000	5,554.64	5,554.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		487836108	20190315S0000240	1,100.000	KELLOGG CO		3/15/2019	3/4/2019	3/15/2019	0.000000	616.00	616.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		493267108	20190315S0000140	45,000.000	KEYCORP		3/15/2019	3/4/2019	3/15/2019	0.000000	7,650.00	7,650.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		494368103	20190103S0000130	15,059.000	KIMBERLY-CLARK CORP		1/3/2019	12/6/2018	1/3/2019	0.000000	15,059.00	15,059.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		49446R109	20190115S0000270	18,330.000	KIMCO REALTY CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	5,132.40	5,132.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		49456B101	20190215S0000240	82,561.000	KINDER MORGAN INC/IDE		2/15/2019	1/30/2019	2/15/2019	0.000000	16,512.20	16,512.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		500754106	20190322S000100	27,052.000	KRAFT HEINZ CO/THE		3/22/2019	3/7/2019	3/22/2019	0.000000	10,820.80	10,820.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		501044101	20190301S0000170	34,712.000	KROGER CO/THE		3/1/2019	2/14/2019	3/1/2019	0.000000	4,859.68	4,859.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		501797104	20190308S000180	9,933.000	L BRANDS INC		3/8/2019	2/21/2019	3/8/2019	0.000000	2,979.90	2,979.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		502413107	20190315S0000150	3,423.000	L3 TECHNOLOGIES INC		3/15/2019	2/28/2019	3/15/2019	0.000000	2,909.55	2,909.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		513272104	20190301S000180	6,371.000	LAMB WESTON HOLDINGS INC		3/1/2019	1/31/2019	3/1/2019	0.000000	1,274.20	1,274.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		518439104	20190315S0000320	9,565.000	ESTEE LAUDER COS INC/THE		3/15/2019	2/27/2019	3/15/2019	0.000000	4,112.95	4,112.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		524660107	20190115S0000070	5,638.000	LEGGETT & PLATT INC		1/15/2019	12/13/2018	1/15/2019	0.000000	2,142.44	2,142.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		526057104	20190208S000190	89.000	LENNAR CORP		2/8/2019	1/24/2019	2/8/2019	0.000000	3.56	3.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		526057104	20190208S000200	12,636.000	LENNAR CORP		2/8/2019	1/24/2019	2/8/2019	0.000000	505.44	505.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		532457108	20190308S000130	40,968.000	ELI LILLY & CO		3/8/2019	2/14/2019	3/8/2019	0.000000	26,424.36	26,424.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		532457108	20190308S000160	42.000	ELI LILLY & CO		3/8/2019	2/14/2019	3/8/2019	0.000000	27.09	27.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		534187109	20190201S000080	9,291.000	LINCOLN NATIONAL CORP		2/1/2019	1/9/2019	2/1/2019	0.000000	3,437.67	3,437.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		539830109	20190329S0000150	10,764.000	LOCKHEED MARTIN CORP		3/29/2019	2/28/2019	3/29/2019	0.000000	23,680.80	23,680.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		540424108	20190312S000160	12,027.000	LOEWS CORP		3/12/2019	2/26/2019	3/12/2019	0.000000	751.69	751.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		548661107	20190206S000060	34,927.000	LOWE'S COS INC		2/6/2019	1/22/2019	2/6/2019	0.000000	16,764.96	16,764.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		55261F104	20190329S0000440	6,105.000	M&T BANK CORP		3/29/2019	3/1/2019	3/29/2019	0.000000	6,105.00	6,105.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		552953101	20190315S0000350	19,686.000	MGM RESORTS INTERNATIONAL		3/15/2019	3/7/2019	3/15/2019	0.000000	2,559.18	2,559.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		552953101	20190315S0000360	2,100.000	MGM RESORTS INTERNATIONAL		3/15/2019	3/7/2019	3/15/2019	0.000000	273.00	273.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		55354G100	20190315S0000170	3,829.000	MSCI INC		3/15/2019	2/21/2019	3/15/2019	0.000000	2,220.82	2,220.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		554382101	20190301S000150	300.000	MACERICH CO/THE		3/1/2019	2/20/2019	3/1/2019	0.000000	225.00	225.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		554382101	20190301S000160	4,302.000	MACERICH CO/THE		3/1/2019	2/20/2019	3/1/2019	0.000000	3,226.50	3,226.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		55616P104	20190102S0000140	13,296.000	MACY'S INC		1/2/2019	12/13/2018	1/2/2019	0.000000	5,019.24	5,019.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		565849106	20190311S0000140	36,159.000	MARATHON OIL CORP		3/11/2019	2/19/2019	3/11/2019	0.000000	1,807.95	1,807.95	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		56585A102	201903115000090	30,050.000	MARATHON PETROLEUM CORP		3/11/2019	2/19/2019	3/11/2019	0.000000	15,926.50	15,926.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		571748102	201902155000140	21,910.000	MARSH & MCLENNAN COS INC		2/15/2019	1/29/2019	2/15/2019	0.000000	9,092.65	9,092.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		571903202	201903295000200	12,316.000	MARRIOTT INTERNATIONAL INC/MD		3/29/2019	2/28/2019	3/29/2019	0.000000	5,049.56	5,049.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		573284106	201903295000370	2,728.000	MARTIN MARIETTA MATERIALS INC		3/29/2019	3/1/2019	3/29/2019	0.000000	1,309.44	1,309.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		574599106	201902115000040	13,289.000	MASCO CORP		2/11/2019	1/10/2019	2/11/2019	0.000000	1,594.68	1,594.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		57636Q104	201902085000160	39,524.000	MASTERCARD INC		2/8/2019	1/8/2019	2/8/2019	0.000000	13,042.92	13,042.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		57772K101	201903145000040	12,052.000	MAXIM INTEGRATED PRODUCTS INC		3/14/2019	2/27/2019	3/14/2019	0.000000	5,543.92	5,543.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		579780206	201901145000080	5,297.000	MCCORMICK & CO INC/MD		1/14/2019	12/28/2018	1/14/2019	0.000000	3,019.29	3,019.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		580135101	201903155000160	33,533.000	MCDONALD'S CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	38,898.28	38,898.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		58155Q103	201901025000220	8,653.000	MCKESSON CORP		1/2/2019	11/30/2018	1/2/2019	0.000000	3,374.67	3,374.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		58933Y105	201901085000060	115,195.000	MERCK & CO INC		1/8/2019	12/14/2018	1/8/2019	0.000000	63,357.25	63,357.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		59156R108	201903135000050	42,926.000	METLIFE INC		3/13/2019	2/4/2019	3/13/2019	0.000000	18,028.92	18,028.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		594918104	201903145000390	336,194.000	MICROSOFT CORP		3/14/2019	2/20/2019	3/14/2019	0.000000	154,649.24	154,649.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		595017104	201903075000280	10,288.000	MICROCHIP TECHNOLOGY INC		3/7/2019	2/20/2019	3/7/2019	0.000000	3,755.12	3,755.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		59522J103	201901315000170	4,952.000	MID-AMERICA APARTMENT COMMUNIT		1/31/2019	1/14/2019	1/31/2019	0.000000	4,753.92	4,753.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		60871R209	201903155000250	8,147.000	MOLSON COORS BREWING CO		3/15/2019	3/1/2019	3/15/2019	0.000000	3,340.27	3,340.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		609207105	201901145000100	63,239.000	MONDELEZ INTERNATIONAL INC		1/14/2019	12/28/2018	1/14/2019	0.000000	16,442.14	16,442.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		615369105	201903185000060	7,251.000	MOODY S CORP		3/18/2019	2/22/2019	3/18/2019	0.000000	3,625.50	3,625.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		617464448	201902155000220	56,866.000	MORGAN STANLEY		2/15/2019	1/30/2019	2/15/2019	0.000000	17,059.80	17,059.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		61945C103	201903215000090	15,426.000	MOSAIC CO/THE		3/21/2019	3/6/2019	3/21/2019	0.000000	385.65	385.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		620076307	201901155000120	7,028.000	MOTOROLA SOLUTIONS INC		1/15/2019	12/13/2018	1/15/2019	0.000000	4,005.96	4,005.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		629377508	201902155000270	12,611.000	NRG ENERGY INC		2/15/2019	1/31/2019	2/15/2019	0.000000	378.33	378.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		631103108	201903295000410	4,992.000	NASDAQ INC		3/29/2019	3/14/2019	3/29/2019	0.000000	2,196.48	2,196.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		637071101	201903295000280	16,676.000	NATIONAL OILWELL VARCO INC		3/29/2019	3/14/2019	3/29/2019	0.000000	833.80	833.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		641100104	201901235000050	10,957.000	NETAPP INC		1/23/2019	1/3/2019	1/23/2019	0.000000	4,382.80	4,382.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		651229106	201903155000190	18,681.000	NEWELL BRANDS INC		3/15/2019	2/27/2019	3/15/2019	0.000000	4,296.63	4,296.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		651639106	201903215000070	23,170.000	NEWMONT MINING CORP		3/21/2019	3/6/2019	3/21/2019	0.000000	3,243.80	3,243.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		65339F101	201903155000310	20,790.000	NEXTERA ENERGY INC		3/15/2019	2/27/2019	3/15/2019	0.000000	25,987.50	25,987.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		654106103	201901025000170	55,463.000	NIKE INC		1/2/2019	11/30/2018	1/2/2019	0.000000	12,201.86	12,201.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		65473P105	201902205000120	15,802.000	NISOURCE INC		2/20/2019	2/8/2019	2/20/2019	0.000000	3,160.40	3,160.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655044105	201902255000070	20,870.000	NOBLE ENERGY INC		2/25/2019	2/8/2019	2/25/2019	0.000000	2,295.70	2,295.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655664100	201903265000020	4,949.000	NORDSTROM INC		3/26/2019	3/8/2019	3/26/2019	0.000000	1,831.13	1,831.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		655844108	201903115000050	11,847.000	NORFOLK SOUTHERN CORP		3/11/2019	2/1/2019	3/11/2019	0.000000	10,188.42	10,188.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		665859104	201901025000050	9,671.000	NORTHERN TRUST CORP		1/2/2019	12/13/2018	1/1/2019	0.000000	5,319.05	5,319.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		666807102	201903135000070	7,552.000	NORTHROP GRUMMAN CORP		3/13/2019	2/22/2019	3/13/2019	0.000000	9,062.40	9,062.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		670346105	201902115000050	13,656.000	NUCOR CORP		2/11/2019	12/28/2018	2/11/2019	0.000000	5,462.40	5,462.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		67056G104	201903225000080	26,534.000	VIDIA CORP		3/22/2019	2/28/2019	3/22/2019	0.000000	4,245.44	4,245.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		674599105	201901155000050	33,123.000	OCCIDENTAL PETROLEUM CORP		1/15/2019	12/7/2018	1/15/2019	0.000000	25,835.94	25,835.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		681919106	201901095000080	9,719.000	OMNICOM GROUP INC		1/9/2019	12/20/2018	1/9/2019	0.000000	5,831.40	5,831.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		682680103	201902145000230	17,893.000	ONEOK INC		2/14/2019	1/25/2019	2/14/2019	0.000000	15,387.98	15,387.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		68389X105	201901305000110	117,007.000	ORACLE CORP		1/30/2019	1/15/2019	1/30/2019	0.000000	22,231.33	22,231.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693475105	201902055000050	20,071.000	PNC FINANCIAL SERVICES GROUP I		2/5/2019	1/16/2019	2/5/2019	0.000000	19,067.45	19,067.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693506107	201903125000110	10,435.000	PPG INDUSTRIES INC		3/12/2019	2/21/2019	3/12/2019	0.000000	5,008.80	5,008.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		69351T106	201901025000090	30,361.000	PPL CORP		1/2/2019	12/7/2018	1/2/2019	0.000000	12,423.41	12,423.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693656100	201903295000220	3,294.000	PVH CORP		3/29/2019	2/27/2019	3/29/2019	0.000000	123.53	123.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693718108	201901045000030	15,163.000	PACCAR INC		1/4/2019	12/13/2018	1/4/2019	0.000000	30,366.00	30,366.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		693718108	201903055000060	15,200.000	PACCAR INC		3/5/2019	2/11/2019	3/5/2019	0.000000	4,864.00	4,864.00	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	DV		695156109	20190115S000180	4,093.000	PACKAGING CORP OF AMERICA		1/15/2019	12/14/2018	1/15/2019	0.000000	3,233.47	3,233.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		701094104	20190301S000370	5,757.000	PARKER-HANNIFIN CORP		3/1/2019	2/7/2019	3/1/2019	0.000000	4,375.32	4,375.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		704326107	20190215S000210	13,901.000	PAYCHEX INC		2/15/2019	1/31/2019	2/15/2019	0.000000	7,784.56	7,784.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		712704105	20190215S000160	16,418.000	PEOPLES UNITED FINANCIAL INC		2/15/2019	1/31/2019	2/15/2019	0.000000	2,873.15	2,873.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		713448108	20190107S000020	61,260.000	PEPSICO INC		1/7/2019	12/6/2018	1/7/2019	0.000000	56,818.65	56,818.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		713448108	20190329S000190	61,401.000	PEPSICO INC		3/29/2019	2/28/2019	3/29/2019	0.000000	56,949.43	56,949.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		714046109	20190208S000100	4,839.000	PERKINELMER INC		2/8/2019	1/17/2019	2/8/2019	0.000000	338.73	338.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		717081103	20190301S000230	251,440.000	PFIZER INC		3/1/2019	1/31/2019	3/1/2019	0.000000	90,518.40	90,518.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		718172109	20190111S000070	67,332.000	PHILIP MORRIS INTERNATIONAL IN		1/11/2019	12/19/2018	1/11/2019	0.000000	2,302.75	2,302.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		718172109	20190111S000080	67,332.000	PHILIP MORRIS INTERNATIONAL IN		1/11/2019	12/19/2018	1/11/2019	0.000000	74,455.73	74,455.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		718546104	20190301S000330	18,453.000	PHILLIPS 66		3/1/2019	2/15/2019	3/1/2019	0.000000	14,762.40	14,762.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		723484101	20190301S000360	4,875.000	PINNACLE WEST CAPITAL CORP		3/1/2019	1/31/2019	3/1/2019	0.000000	3,595.31	3,595.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74144T108	20190329S000250	10,468.000	T ROWE PRICE GROUP INC		3/29/2019	3/14/2019	3/29/2019	0.000000	7,955.68	7,955.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74251V102	20190329S000130	11,450.000	PRINCIPAL FINANCIAL GROUP INC		3/29/2019	3/1/2019	3/29/2019	0.000000	6,183.00	6,183.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		742718109	20190215S000190	108,372.000	PROCTER & GAMBLE CO/THE		2/15/2019	1/17/2019	2/15/2019	0.000000	77,724.40	77,724.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		743315103	20190211S000070	25,364.000	PROGRESSIVE CORP/THE		2/11/2019	2/1/2019	2/11/2019	0.000000	63,765.10	63,765.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74340W103	20190329S000350	27,383.000	PROLOGIS INC		3/29/2019	3/14/2019	3/29/2019	0.000000	14,512.99	14,512.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		744320102	20190314S000430	17,965.000	PRUDENTIAL FINANCIAL INC		3/14/2019	2/19/2019	3/14/2019	0.000000	17,965.00	17,965.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		744573106	20190329S000480	21,986.000	PUBLIC SERVICE ENTERPRISE GROU		3/29/2019	3/7/2019	3/29/2019	0.000000	10,333.42	10,333.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		744600109	20190328S000260	6,523.000	PUBLIC STORAGE		3/28/2019	3/12/2019	3/28/2019	0.000000	13,046.00	13,046.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		745867101	20190103S000110	11,318.000	PULTEGROUP INC		1/3/2019	12/17/2018	1/3/2019	0.000000	1,244.98	1,244.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		747525103	20190328S000270	52,727.000	QUALCOMM INC		3/28/2019	3/6/2019	3/28/2019	0.000000	32,690.74	32,690.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74762E102	20190116S000030	6,352.000	QUANTA SERVICES INC		1/16/2019	12/31/2018	1/16/2019	0.000000	254.08	254.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		74834L100	20190130S000100	5,919.000	QUEST DIAGNOSTICS INC		1/30/2019	1/14/2019	1/30/2019	0.000000	3,137.07	3,137.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		751212101	20190111S000040	2,373.000	RALPH LAUREN CORP		1/11/2019	12/27/2018	1/11/2019	0.000000	1,483.13	1,483.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		754730109	20190117S000060	5,609.000	RAYMOND JAMES FINANCIAL INC		1/17/2019	1/2/2019	1/17/2019	0.000000	1,907.06	1,907.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		755111507	20190131S000180	12,379.000	RAYTHEON CO		1/31/2019	12/31/2018	1/31/2019	0.000000	10,738.78	10,738.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	20190115S000190	277.000	REALTY INCOME CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	61.22	61.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	20190115S000200	12,560.000	REALTY INCOME CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	2,775.76	2,775.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	20190215S000250	277.000	REALTY INCOME CORP		2/15/2019	1/31/2019	2/15/2019	0.000000	62.46	62.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	20190215S000260	12,560.000	REALTY INCOME CORP		2/15/2019	1/31/2019	2/15/2019	0.000000	2,832.28	2,832.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		756109104	20190315S000370	12,837.000	REALTY INCOME CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	2,894.74	2,894.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		758849103	20190307S000250	7,370.000	REGENCY CENTERS CORP		3/7/2019	2/22/2019	3/7/2019	0.000000	4,311.45	4,311.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		7591EP100	20190102S000030	47,753.000	REGIONS FINANCIAL CORP		1/2/2019	12/6/2018	1/2/2019	0.000000	6,685.42	6,685.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		760759100	20190115S000040	9,459.000	REPUBLIC SERVICES INC		1/15/2019	12/31/2018	1/15/2019	0.000000	3,547.13	3,547.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		761152107	20190314S000380	6,198.000	RESMED INC		3/14/2019	2/6/2019	3/14/2019	0.000000	2,293.26	2,293.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		770323103	20190315S000220	5,284.000	ROBERT HALF INTERNATIONAL INC		3/15/2019	2/22/2019	3/15/2019	0.000000	1,638.04	1,638.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		773903109	20190311S000100	5,250.000	ROCKWELL AUTOMATION INC		3/11/2019	2/15/2019	3/11/2019	0.000000	5,092.50	5,092.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		775711104	20190311S000030	6,407.000	ROLLINS INC		3/11/2019	2/8/2019	3/11/2019	0.000000	672.74	672.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		776696106	20190123S000020	4,499.000	ROPER TECHNOLOGIES INC		1/23/2019	1/8/2019	1/23/2019	0.000000	2,080.79	2,080.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		778296103	20190329S000290	16,241.000	ROSS STORES INC		3/29/2019	3/15/2019	3/29/2019	0.000000	4,141.46	4,141.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		78409V104	20190312S000130	10,914.000	S&P GLOBAL INC		3/12/2019	2/25/2019	3/12/2019	0.000000	6,220.98	6,220.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		78440X101	20190115S000140	3,709.000	SL GREEN REALTY CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	3,152.65	3,152.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		80589M102	20190102S000160	6,178.000	SCANA CORP		1/2/2019	12/7/2018	1/2/2019	0.000000	764.22	764.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		806857108	20190111S000030	59,952.000	SCHLUMBERGER LTD		1/11/2019	12/4/2018	1/11/2019	0.000000	29,976.00	29,976.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		808513105	20190228S000370	52,281.000	CHARLES SCHWAB CORP/THE		2/28/2019	2/13/2019	2/28/2019	0.000000	8,887.77	8,887.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		81211K100	20190322S000040	6,826.000	SEALED AIR CORP		3/22/2019	3/7/2019	3/22/2019	0.000000	1,092.16	1,092.16	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		816851109	20190115S000230	11,904.000	SEMPRA ENERGY		1/15/2019	12/28/2018	1/15/2019	0.000000	10,654.08	10,654.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		824348106	20190308S000230	3,584.000	SHERWIN-WILLIAMS CO/THE		3/8/2019	2/22/2019	3/8/2019	0.000000	4,049.92	4,049.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		828806109	20190228S000400	13,454.000	SIMON PROPERTY GROUP INC		2/28/2019	2/13/2019	2/28/2019	0.000000	27,580.70	27,580.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		83088M102	20190319S0002440	7,722.000	SKYWORKS SOLUTIONS INC		3/19/2019	2/25/2019	3/19/2019	0.000000	2,934.36	2,934.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		831865209	20190215S000200	6,259.000	AO SMITH CORP		2/15/2019	1/30/2019	2/15/2019	0.000000	1,376.98	1,376.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		832696405	20190301S000210	4,917.000	JM SMUCKER CO/THE		3/1/2019	2/14/2019	3/1/2019	0.000000	4,179.45	4,179.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		832696405	20190301S000350	31.000	JM SMUCKER CO/THE		3/1/2019	2/14/2019	3/1/2019	0.000000	26.35	26.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		833034101	20190319S000040	2,422.000	SNAP-ON INC		3/11/2019	2/22/2019	3/11/2019	0.000000	2,300.90	2,300.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		842587107	20190306S000070	44,755.000	SOUTHERN CO/THE		3/6/2019	2/15/2019	3/6/2019	0.000000	26,853.00	26,853.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		844741108	20190102S000230	22,234.000	SOUTHWEST AIRLINES CO		1/2/2019	12/4/2018	1/2/2019	0.000000	3,557.44	3,557.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		844741108	20190102S000280	104.000	SOUTHWEST AIRLINES CO		1/2/2019	12/4/2018	1/2/2019	0.000000	16.64	16.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		844741108	20190327S000020	22,013.000	SOUTHWEST AIRLINES CO		3/27/2019	3/5/2019	3/27/2019	0.000000	3,522.08	3,522.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		854502101	20190319S0002450	6,571.000	STANLEY BLACK & DECKER INC		3/19/2019	3/4/2019	3/19/2019	0.000000	4,336.86	4,336.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		855244109	20190222S000130	53,964.000	STARBUCKS CORP		2/22/2019	2/6/2019	2/22/2019	0.000000	19,427.04	19,427.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		857477103	20190116S000060	16,509.000	STATE STREET CORP		1/16/2019	12/31/2018	1/16/2019	0.000000	7,759.23	7,759.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		863667101	20190131S000020	13,509.000	STRYKER CORP		1/31/2019	12/28/2018	1/31/2019	0.000000	7,024.68	7,024.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		867914103	20190315S0000340	19,543.000	SUNTRUST BANKS INC		3/15/2019	2/27/2019	3/15/2019	0.000000	9,771.50	9,771.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		871503108	20190313S000060	27,790.000	SYMANTEC CORP		3/13/2019	2/15/2019	3/13/2019	0.000000	2,084.25	2,084.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		871658103	20190214S000250	28,762.000	SYNCHRONY FINANCIAL		2/14/2019	2/1/2019	2/14/2019	0.000000	6,040.02	6,040.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		871829107	20190125S000050	20,801.000	SYSCO CORP		1/25/2019	1/3/2019	1/25/2019	0.000000	8,112.39	8,112.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		872540109	20190307S000230	53,830.000	TJX COS INC/THE		3/7/2019	2/13/2019	3/7/2019	0.000000	10,496.85	10,496.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		87612E106	20190311S000060	22,699.000	TARGET CORP		3/11/2019	2/19/2019	3/10/2019	0.000000	14,527.36	14,527.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		882508104	20190211S000060	41,782.000	TEXAS INSTRUMENTS INC		2/11/2019	1/30/2019	2/11/2019	0.000000	32,172.14	32,172.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		883203101	20190102S000060	10,760.000	TETRON INC		1/2/2019	12/13/2018	1/1/2019	0.000000	215.20	215.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		883556102	20190115S000060	17,447.000	THERMO FISHER SCIENTIFIC INC		1/15/2019	12/14/2018	1/15/2019	0.000000	2,965.99	2,965.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		88579Y101	20190312S000180	25,328.000	3M CO		3/12/2019	2/14/2019	3/12/2019	0.000000	36,472.32	36,472.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		886547108	20190110S000020	4,719.000	TIFFANY & CO		1/10/2019	12/19/2018	1/10/2019	0.000000	2,595.45	2,595.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		891027104	20190201S000060	4,464.000	TORCHMARK CORP		2/1/2019	1/3/2019	2/1/2019	0.000000	714.24	714.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		891906109	20190102S0000240	7,269.000	TOTAL SYSTEM SERVICES INC		1/2/2019	12/17/2018	1/2/2019	0.000000	944.97	944.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		892356106	20190312S000120	5,310.000	TRACTOR SUPPLY CO		3/12/2019	2/22/2019	3/12/2019	0.000000	1,546.10	1,546.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		89417E109	20190329S000110	11,522.000	TRAVELERS COS INC/THE		3/29/2019	3/8/2019	3/29/2019	0.000000	8,871.94	8,871.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		902494103	20190315S000080	12,836.000	TYSON FOODS INC		3/15/2019	2/28/2019	3/15/2019	0.000000	4,813.50	4,813.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		902653104	20190131S000190	11,986.000	UDR INC		1/31/2019	1/9/2019	1/31/2019	0.000000	3,865.49	3,865.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		902973304	20190115S000250	66,079.000	US BANCORP		1/15/2019	12/28/2018	1/15/2019	0.000000	24,449.23	24,449.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		907818108	20190329S000420	32,049.000	UNION PACIFIC CORP		3/29/2019	2/27/2019	3/29/2019	0.000000	28,203.12	28,203.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		911312106	20190312S000170	30,240.000	UNITED PARCEL SERVICE INC		3/12/2019	2/25/2019	3/12/2019	0.000000	29,030.40	29,030.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		913017109	20190311S000120	35,302.000	UNITED TECHNOLOGIES CORP		3/11/2019	2/14/2019	3/10/2019	0.000000	25,946.97	25,946.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		91324P102	20190319S002470	41,847.000	UNITEDHEALTH GROUP INC		3/19/2019	3/8/2019	3/19/2019	0.000000	37,662.30	37,662.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		913903100	20190315S000100	3,708.000	UNIVERSAL HEALTH SERVICES INC		3/15/2019	2/28/2019	3/15/2019	0.000000	370.80	370.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		91529Y106	20190215S000130	9,515.000	UNUM GROUP		2/15/2019	1/25/2019	2/15/2019	0.000000	2,473.90	2,473.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		918204108	20190318S000080	14,153.000	VF CORP		3/18/2019	3/7/2019	3/18/2019	0.000000	7,218.03	7,218.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		91913Y100	20190305S000070	18,457.000	VALERO ENERGY CORP		3/5/2019	2/12/2019	3/5/2019	0.000000	16,611.30	16,611.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92276F100	20190114S000060	15,506.000	VENTAS INC		1/14/2019	12/31/2018	1/14/2019	0.000000	12,288.51	12,288.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92343V104	20190201S000140	179,735.000	VERIZON COMMUNICATIONS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	108,290.34	108,290.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92345Y106	20190329S000300	7,161.000	VERISK ANALYTICS INC		3/29/2019	3/14/2019	3/29/2019	0.000000	1,790.25	1,790.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92553P201	20190102S000260	15,309.000	VIACOM INC		1/2/2019	12/14/2018	1/2/2019	0.000000	3,061.80	3,061.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92826C839	20190305S000080	76,437.000	VISA INC		3/5/2019	2/14/2019	3/5/2019	0.000000	19,109.25	19,109.25	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		929042109	201902145000220	7,532.000	VORNADO REALTY TRUST		2/14/2019	1/25/2019	2/14/2019	0.000000	4,971.12	4,971.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		929160109	201903085000220	5,744.000	VULCAN MATERIALS CO		3/8/2019	2/21/2019	3/8/2019	0.000000	1,780.64	1,780.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92939U106	201903015000390	4,300.000	WEC ENERGY GROUP INC		3/1/2019	2/13/2019	3/1/2019	0.000000	2,537.00	2,537.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		92939U106	201903015000430	9,425.000	WEC ENERGY GROUP INC		3/1/2019	2/13/2019	3/1/2019	0.000000	5,560.75	5,560.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		931142103	201901025000080	62,159.000	WALMART INC		1/2/2019	12/6/2018	1/2/2019	0.000000	32,322.68	32,322.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		931427108	201903125000140	34,969.000	WALGREENS BOOTS ALLIANCE INC		3/12/2019	2/14/2019	3/12/2019	0.000000	15,386.36	15,386.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		94106L109	201903225000120	17,062.000	WASTE MANAGEMENT INC		3/22/2019	3/7/2019	3/22/2019	0.000000	8,744.28	8,744.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		949746101	201903015000310	184,281.000	WELLS FARGO & CO		3/1/2019	1/31/2019	3/1/2019	0.000000	82,926.45	82,926.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		95040Q104	201902285000390	16,340.000	WELLTOWER INC		2/28/2019	2/21/2019	2/28/2019	0.000000	14,215.80	14,215.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		958102105	201901145000090	12,589.000	WESTERN DIGITAL CORP		1/14/2019	12/27/2018	1/14/2019	0.000000	6,294.50	6,294.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		959802109	201903295000180	19,261.000	WESTERN UNION CO/THE		3/29/2019	3/14/2019	3/29/2019	0.000000	3,852.20	3,852.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		96145D105	201902255000050	11,029.000	WESTROCK CO		2/25/2019	2/14/2019	2/25/2019	0.000000	5,018.20	5,018.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		962166104	201903225000110	32,589.000	WEYERHAEUSER CO		3/22/2019	2/28/2019	3/22/2019	0.000000	11,080.26	11,080.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		963320106	201903155000270	2,776.000	WHIRLPOOL CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	3,192.40	3,192.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		969457100	201903255000030	52,656.000	WILLIAMS COS INC/THE		3/25/2019	3/7/2019	3/25/2019	0.000000	20,009.28	20,009.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		983134107	201902265000050	4,257.000	WYNN RESORTS LTD		2/26/2019	2/14/2019	2/26/2019	0.000000	3,192.75	3,192.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		983898100	201901225000040	308.000	XCEL ENERGY INC		1/22/2019	12/27/2018	1/20/2019	0.000000	117.04	117.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		983898100	201901225000050	22,051.000	XCEL ENERGY INC		1/22/2019	12/27/2018	1/20/2019	0.000000	8,379.38	8,379.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		983919101	201902215000170	11,067.000	XILINX INC		2/21/2019	2/5/2019	2/21/2019	0.000000	3,962.52	3,962.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		984121608	201901315000160	9,017.000	XEROX CORP		1/31/2019	12/28/2018	1/31/2019	0.000000	2,254.25	2,254.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		98419M100	201903145000420	7,817.000	XYLEM INC/NY		3/14/2019	2/13/2019	3/14/2019	0.000000	1,876.08	1,876.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		988498101	201903085000140	13,585.000	YUM! BRANDS INC		3/8/2019	2/13/2019	3/8/2019	0.000000	5,705.70	5,705.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		98956P102	201901315000230	8,873.000	ZIMMER BIOMET HOLDINGS INC		1/31/2019	12/27/2018	1/31/2019	0.000000	2,129.52	2,129.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		989701107	201902215000180	8,360.000	ZIONS BANCORP NA		2/21/2019	2/13/2019	2/21/2019	0.000000	2,508.00	2,508.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		98978V103	201903015000140	20,899.000	ZOETIS INC		3/1/2019	1/17/2019	3/1/2019	0.000000	3,427.44	3,427.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0176J109	2019032950000520	217.000	ALLEGION PLC		3/29/2019	3/14/2019	3/29/2019	0.000000	58.59	58.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0176J109	2019032950000530	3,918.000	ALLEGION PLC		3/29/2019	3/14/2019	3/29/2019	0.000000	1,057.86	1,057.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0177J108	201903185000090	13,791.000	ALLERGAN PLC		3/15/2019	2/14/2019	3/15/2019	0.000000	10,205.34	10,205.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G0408V102	201902155000180	10,476.000	AON PLC		2/15/2019	1/31/2019	2/15/2019	0.000000	4,190.40	4,190.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G29183103	201903225000170	18,852.000	EATON CORP PLC		3/22/2019	3/7/2019	3/22/2019	0.000000	13,384.92	13,384.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G3223R108	201903205000070	1,768.000	EVEREST RE GROUP LTD		3/20/2019	3/5/2019	3/20/2019	0.000000	2,475.20	2,475.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G47791101	2019032950000540	10,686.000	INGERSOLL-RAND PLC		3/29/2019	3/7/2019	3/29/2019	0.000000	5,663.58	5,663.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G491BT108	201903015000240	17,892.000	INVESCO LTD		3/1/2019	2/13/2019	3/1/2019	0.000000	5,367.60	5,367.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G51502105	201901115000110	40,062.000	JOHNSON CONTROLS INTERNATIONAL		1/11/2019	12/14/2018	1/11/2019	0.000000	10,416.12	10,416.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G5494J103	201903225000180	23,970.000	LINDE PLC		3/22/2019	3/7/2019	3/22/2019	0.000000	20,973.75	20,973.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G5960L103	201901185000080	58,420.000	MEDTRONIC PLC		1/18/2019	12/27/2018	1/18/2019	0.000000	29,210.00	29,210.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G6095L109	201902205000180	11,461.000	APTIV PLC		2/20/2019	2/5/2019	2/20/2019	0.000000	2,518.78	2,518.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G6518L108	201903215000060	15,441.000	NIELSEN HOLDINGS PLC		3/21/2019	3/5/2019	3/21/2019	0.000000	5,404.35	5,404.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G7945M107	201901025000310	11,320.000	SEAGATE TECHNOLOGY PLC		1/2/2019	12/18/2018	1/2/2019	0.000000	7,131.60	7,131.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G7500T104	201902085000130	6,947.000	PENTAIR PLC		2/8/2019	1/24/2019	2/8/2019	0.000000	1,250.46	1,250.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G96629103	201901155000300	5,652.000	WILLIS TOWERS WATSON PLC		1/15/2019	12/28/2018	1/15/2019	0.000000	3,391.20	3,391.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		G97822103	201903195000240	5,437.000	PERRIGO CO PLC		3/19/2019	2/28/2019	3/19/2019	0.000000	1,033.03	1,033.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		H1467J104	201901115000020	20,066.000	CHUBB LTD		1/11/2019	12/20/2018	1/11/2019	0.000000	14,648.18	14,648.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		H2906T109	201903295000080	5,256.000	GARMIN LTD		3/29/2019	3/14/2019	3/29/2019	0.000000	2,785.68	2,785.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		H84989104	201903085000190	14,921.000	TE CONNECTIVITY LTD		3/8/2019	2/21/2019	3/8/2019	0.000000	6,565.24	6,565.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		N53745100	201903115000080	13,685.000	LYONDELLBASELL INDUSTRIES NV		3/11/2019	3/1/2019	3/11/2019	0.000000	13,685.00	13,685.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	DV		V7780T103	201901045000040	7,422.000	ROYAL CARIBBEAN CRUISES LTD		1/4/2019	12/19/2018	1/4/2019	0.000000	5,195.40	5,195.40	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
INTEREST						0.000							10,418.90	10,418.90	0.00
U.S. DOLLAR						0.000							10,418.90	10,418.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IT		996085619	20190103S000140	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/3/2019	1/3/2019	1/1/2019	0.000000	4,747.09	4,747.09	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IT		996085619	20190204S000030	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/4/2019	2/4/2019	2/1/2019	0.000000	3,455.88	3,455.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IT		996085619	20190304S000060	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/4/2019	3/4/2019	3/1/2019	0.000000	2,147.77	2,147.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190102S000300	0.000	CR INTEREST-ACCOUNT 9565998400		1/1/2019	12/31/2018	12/31/2018	0.000000	61.42	61.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190201S000160	0.000	CR INTEREST-ACCOUNT 9565998400		2/1/2019	1/31/2019	1/31/2019	0.000000	6.57	6.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190301S000040	0.000	CR INTEREST-ACCOUNT 9565998400		3/1/2019	2/28/2019	2/28/2019	0.000000	0.17	0.17	0.00
INTEREST ACCRUAL						0.000							0.00	7.87	0.00
U.S. DOLLAR						0.000							0.00	7.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IA		996085619	20190103A000150	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/31/2018	12/31/2018	1/1/2019	0.000000	0.00	6.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IA		996085619	20190204A000040	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/31/2019	1/31/2019	2/1/2019	0.000000	0.00	1.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	IA		996085619	20190304A000070	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/28/2019	2/28/2019	3/1/2019	0.000000	0.00	-0.38	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			20190214A000540	0.000	REVERSE DEC BNY SL REBATES GL ACCT.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-45,763.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190214A000570	0.000	JAN BNY SL REBATES GL ACCT (71042C)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	39,079.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000440	0.000	REVERSE JAN BNY SL REBATES GL ACCT.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-39,079.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000490	0.000	FEB BNY SL REBATES GL ACCT (71042C)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	58,845.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000220	0.000	REVERSE FEB BNY SL REBATES GL ACCT.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-58,845.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000250	0.000	MAR BNY SL REBATES GL ACCT (71042C)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	44,086.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190214A000530	0.000	REVERSE DEC BNY SL BANK FEES GL AC.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	1,213.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190214A000560	0.000	JAN BNY SL BANK FEES GL ACCT (220390)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-1,191.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000430	0.000	REVERSE JAN BNY SL BANK FEES GL AC.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	1,191.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000480	0.000	FEB BNY SL BANK FEES GL ACCT (220390)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-1,262.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000210	0.000	REVERSE FEB BNY SL BANK FEES GL AC.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	1,262.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000240	0.000	MAR BNY SL BANK FEES GL ACCT (220390)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-4,326.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190214A000540	0.000	REVERSE DEC BNY SL REBATES GL ACCT.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	45,763.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190214A000570	0.000	JAN BNY SL REBATES GL ACCT (220391)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-39,079.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000440	0.000	REVERSE JAN BNY SL REBATES GL ACCT.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-39,079.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000490	0.000	FEB BNY SL REBATES GL ACCT (220391)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-58,845.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000220	0.000	REVERSE FEB BNY SL REBATES GL ACCT.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	58,845.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000250	0.000	MAR BNY SL REBATES GL ACCT (220391)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-44,086.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190214A000520	0.000	REVERSE DEC BNY SL GROSS EARN GL A.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-53,866.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190214A000550	0.000	JAN BNY SL GROSS EARN GL ACCT (1203.		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-47,037.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000420	0.000	REVERSE JAN BNY SL GROSS EARN GL A.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-47,037.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000470	0.000	FEB BNY SL GROSS EARN GL ACCT (1203.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	67,277.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000200	0.000	REVERSE FEB BNY SL GROSS EARN GL A.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-67,277.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000230	0.000	MAR BNY SL GROSS EARN GL ACCT (1203.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	72,941.74	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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			20190214A000530	0.000	REVERSE DEC BNY SL BANK FEES GL AC...		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-1,213.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190214A000560	0.000	JAN BNY SL BANK FEES GL ACCT (710480)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	1,191.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000430	0.000	REVERSE JAN BNY SL BANK FEES GL AC...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-1,191.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000480	0.000	FEB BNY SL BANK FEES GL ACCT (710480)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	1,262.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000210	0.000	REVERSE FEB BNY SL BANK FEES GL AC...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-1,262.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000240	0.000	MAR BNY SL BANK FEES GL ACCT (710480)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	4,326.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190214A000520	0.000	REVERSEDEC BNY SL GROSS EARN GL A...		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	53,866.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190214A000550	0.000	JAN BNY SL GROSS EARN GL ACCT (6250..)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-47,037.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000420	0.000	REVERSE JAN BNY SL GROSS EARN GL A...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-47,037.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190315A000470	0.000	FEB BNY SL GROSS EARN GL ACCT (6250..)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-67,277.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000200	0.000	REVERSE FEB BNY SL GROSS EARN GL A...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	67,277.50	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	JNL			20190412A000230	0.000	MAR BNY SL GROSS EARN GL ACCT (6250..)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-72,941.74	0.00
MISCELLANEOUS ACTIVITY						-1.934							84.50	113.38	84.50
U.S. DOLLAR						-1.934							84.50	113.38	84.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		03748R101	20190226S000090	0.000	Cash In Lieu of Fractional Sha APARTMENT L...		2/26/2019	2/26/2019		0.000000	11.49	11.49	11.49
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		292505104	20190326A000030	-0.609	TO ADJUST FRACTIONS ENCANVA CORP		3/26/2019	3/26/2019	3/26/2019	0.000000	-3.87	0.00	-3.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		294600101	20190110A000070	-0.600	TO ADJUST FRACTIONS EQUITRANS MID..		1/10/2019	1/10/2019	1/10/2019	0.000000	-17.62	0.00	-17.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		30219G108	20190107S000090	0.000	Cash In Lieu of Fractional Sha EXPRESS SC...		1/7/2019	1/7/2019		0.000000	52.52	52.52	52.52
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		302491303	20190327S000060	0.000	Cash In Lieu of Fractional Sha FMC CORP		3/27/2019	3/27/2019		0.000000	0.78	0.78	0.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		369604103	20190308S000240	0.000	Cash In Lieu of Fractional Sha GENERAL EL...		3/8/2019	3/8/2019		0.000000	9.51	9.51	9.51
KR2F19020002	KR2F19020002 S&P 500 INDEX	CDC		369604103	20190308S000240	0.000	Cash In Lieu of Fractional Sha GENERAL EL...		3/8/2019	3/12/2019		0.000000	-9.51	-9.51	-9.51
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		369604103	20190312S000230	0.000	Cash In Lieu of Fractional Sha GENERAL EL...		3/12/2019	3/12/2019		0.000000	10.00	10.00	10.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		53814L108	20190326A000040	-0.058	TO ADJUST FRACTIONS LIVENT CORP		3/26/2019	3/26/2019	3/26/2019	0.000000	-0.35	0.00	-0.35
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		651290108	20190221S000060	0.000	Cash In Lieu of Fractional Sha NEWFIELD EX...		2/21/2019	2/21/2019		0.000000	3.25	3.25	3.25
KR2F19020002	KR2F19020002 S&P 500 INDEX	SW		76118Y104	20190110A000080	-0.667	TO ADJUST FRACTIONS RESIDEO TECHN...		1/10/2019	1/10/2019	1/10/2019	0.000000	-7.04	0.00	-7.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		80589M102	20190110S000060	0.000	Cash In Lieu of Fractional Sha SCANA CORP		1/10/2019	1/10/2019		0.000000	35.34	35.34	35.34
PURCHASES						4,717,499.000							10,949,357.46	10,949,357.46	0.00
U.S. DOLLAR						4,717,499.000							10,949,357.46	10,949,357.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190102S000050	233,216.080	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	1/2/2019	1/2/2019	1/2/2019	1.000000	233,216.08	-233,216.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190103S000160	32,346.830	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	1/3/2019	1/3/2019	1/3/2019	1.000000	32,346.83	-32,346.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190104S000050	39,547.720	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	1/4/2019	1/4/2019	1/4/2019	1.000000	39,547.72	-39,547.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190108S000070	69,618.450	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	1/8/2019	1/8/2019	1/8/2019	1.000000	69,618.45	-69,618.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190109S000090	5,831.400	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	1/9/2019	1/9/2019	1/9/2019	1.000000	5,831.40	-5,831.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190110S000090	137,985.510	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	1/10/2019	1/10/2019	1/10/2019	1.000000	137,985.51	-137,985.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190111S000100	135,733.070	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	1/11/2019	1/11/2019	1/11/2019	1.000000	135,733.07	-135,733.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190115S000030	157,777.970	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	1/15/2019	1/15/2019	1/15/2019	1.000000	157,777.97	-157,777.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190117S000110	4,249.860	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N..	1/17/2019	1/17/2019	1/17/2019	1.000000	4,249.86	-4,249.86	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	20190118S000060	6,367.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/18/2019	1/18/2019	1/18/2019	1.000000	6,367.31	-6,367.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190123S000070	110,796.540	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/23/2019	1/23/2019	1/23/2019	1.000000	110,796.54	-110,796.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190125S000090	19,152.990	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/25/2019	1/25/2019	1/25/2019	1.000000	19,152.99	-19,152.99	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190130S000130	34,003.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/30/2019	1/30/2019	1/30/2019	1.000000	34,003.57	-34,003.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190131S000240	160,715.690	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/31/2019	1/31/2019	1/31/2019	1.000000	160,715.69	-160,715.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190201S000170	335,280.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/1/2019	2/1/2019	2/1/2019	1.000000	335,280.93	-335,280.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190205S000060	19,067.450	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/5/2019	2/5/2019	2/5/2019	1.000000	19,067.45	-19,067.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190206S000070	16,764.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/6/2019	2/6/2019	2/6/2019	1.000000	16,764.96	-16,764.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190207S000200	1,312.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/7/2019	2/7/2019	2/7/2019	1.000000	1,312.92	-1,312.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190208S000210	54,760.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/8/2019	2/8/2019	2/8/2019	1.000000	54,760.12	-54,760.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190214S000050	187,328.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/14/2019	2/14/2019	2/14/2019	1.000000	187,328.03	-187,328.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190215S0000330	264,723.160	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/15/2019	2/15/2019	2/15/2019	1.000000	264,723.16	-264,723.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190220S000160	59,954.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/20/2019	2/20/2019	2/20/2019	1.000000	59,954.14	-59,954.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190221S000200	8,989.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/21/2019	2/21/2019	2/21/2019	1.000000	8,989.30	-8,989.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190222S000150	91,454.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/22/2019	2/22/2019	2/22/2019	1.000000	91,454.30	-91,454.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190226S000070	8,540.730	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/26/2019	2/26/2019	2/26/2019	1.000000	8,540.73	-8,540.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190227S000160	5,380.470	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/27/2019	2/27/2019	2/27/2019	1.000000	5,380.47	-5,380.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190228S0000420	82,305.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/28/2019	2/28/2019	2/28/2019	1.000000	82,305.87	-82,305.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190301S0000450	439,753.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/1/2019	3/1/2019	3/1/2019	1.000000	439,753.84	-439,753.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190304S0000310	8,785.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/4/2019	3/4/2019	3/4/2019	1.000000	8,785.34	-8,785.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190306S0000080	26,853.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/6/2019	3/6/2019	3/6/2019	1.000000	26,853.00	-26,853.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190307S0000290	33,610.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/7/2019	3/7/2019	3/7/2019	1.000000	33,610.57	-33,610.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190308S0000250	146,386.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/8/2019	3/8/2019	3/8/2019	1.000000	146,386.49	-146,386.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190311S0000180	163,176.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/11/2019	3/11/2019	3/11/2019	1.000000	163,176.98	-163,176.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190312S0000210	219,095.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/12/2019	3/12/2019	3/12/2019	1.000000	219,095.19	-219,095.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190313S0000100	147,402.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/13/2019	3/13/2019	3/13/2019	1.000000	147,402.38	-147,402.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190314S0000450	204,316.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/14/2019	3/14/2019	3/14/2019	1.000000	204,316.61	-204,316.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190315S0000450	210,457.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/15/2019	3/15/2019	3/15/2019	1.000000	210,457.65	-210,457.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190320S0000100	54,001.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/20/2019	3/20/2019	3/20/2019	1.000000	54,001.11	-54,001.11	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190321S0000350	26,464.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/21/2019	3/21/2019	3/21/2019	1.000000	26,464.40	-26,464.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190322S0000150	85,827.210	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/22/2019	3/22/2019	3/22/2019	1.000000	85,827.21	-85,827.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190326S0000050	1,831.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/26/2019	3/26/2019	3/26/2019	1.000000	1,831.13	-1,831.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190327S0000070	31,889.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/27/2019	3/27/2019	3/27/2019	1.000000	31,889.44	-31,889.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190328S0000320	149,659.320	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/28/2019	3/28/2019	3/28/2019	1.000000	149,659.32	-149,659.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		996085619	20190329S0000550	415,409.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/29/2019	3/29/2019	3/29/2019	1.000000	415,409.97	-415,409.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00130H105	20190318S0000780 TC..	147.000	AES CORP/VA 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	18.310000	2,692.67	-2,692.67	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		00206R102	20190318S0005200	1,906.000	AT&T INC 32804706.1	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	30.670000	58,471.32	-58,471.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		002824100	20190318S000390 TC...	391.000	ABBOTT LABORATORIES 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	79.860000	31,228.19	-31,228.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		003654100	20190318S0002590 TC...	12.000	ABIOMED INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	333.230000	3,998.85	-3,998.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00507V109	20190318S0000620 TC...	204.000	ACTIVISION BLIZZARD INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	44.630000	9,106.05	-9,106.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00724F101	20190318S001220 TC...	91.000	ADOBE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	257.090000	23,395.87	-23,395.87	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		007903107	20190318S0000550 TC...	262.000	ADVANCED MICRO DEVICES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	23.290000	6,103.95	-6,103.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00846U101	20190318S0002450 TC...	20.000	AGILENT TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.100000	1,622.15	-1,622.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		009158106	20190318S0001720 TC...	53.000	AIR PRODUCTS & CHEMICALS INC 328047...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	184.850000	9,797.45	-9,797.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		00971T101	20190318S0001740 TC...	52.000	AKAMAI TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	72.470000	3,768.83	-3,768.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		011659109	20190318S0002460 TC...	20.000	ALASKA AIR GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	55.760000	1,115.35	-1,115.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		012653101	20190318S0002730 TC...	4.000	ALBEMARLE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.420000	341.71	-341.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		015271109	20190318S0000560 TC...	252.000	ALEXANDRIA REAL ESTATE EQUITIE 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	140.520000	35,412.93	-35,412.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		015351109	20190318S0001520 TC...	66.000	ALEXION PHARMACEUTICALS INC 328047...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	136.090000	8,982.44	-8,982.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		016255101	20190318S0002540 TC...	16.000	ALIGN TECHNOLOGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	252.330000	4,037.40	-4,037.40	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		018802108	20190318S0001630 TC...	58.000	ALLIANT ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.400000	2,749.64	-2,749.64	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		02079K107	20190318S0001680 TC...	56.000	ALPHABET INC-CL C 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	1,184.460000	66,330.18	-66,330.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		02079K305	20190318S0001310 TC...	63.000	ALPHABET INC-CL A 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	1,190.300000	98,795.52	-98,795.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		022095103	20190318S0000580 TC...	216.000	ALTRIA GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	56.750000	12,259.62	-12,259.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		023135106	20190318S0000700 TC...	174.000	AMAZON.COM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	1,712.360000	297,951.95	-297,951.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		023608102	20190318S0001450 TC...	70.000	AMEREN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	73.040000	5,113.33	-5,113.33	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		025537101	20190318S0000940 TC...	118.000	AMERICAN ELECTRIC POWER CO INC 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.810000	8,990.47	-8,990.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03027X100	20190318S0000670 TC...	127.000	AMERICAN TOWER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	188.970000	24,000.14	-24,000.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		030420103	20190318S0001880 TC...	47.000	AMERICAN WATER WORKS CO INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	105.810000	4,973.42	-4,973.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03073E105	20190318S0002680 TC...	7.000	AMERISOURCEBERGEN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	80.180000	561.31	-561.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		032654105	20190318S0002750 TC...	2.000	ANALOG DEVICES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	109.390000	218.80	-218.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03662Q105	20190318S0002300 TC...	28.000	ANSYS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	180.380000	5,050.85	-5,050.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03748R754	20190318S0002200 TC...	34.000	APARTMENT INVESTMENT & MANAGEM 3...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.780000	1,726.78	-1,726.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03748R754	20190327S000130 PSS...	208.000	APARTMENT INVESTMENT & MANAGEM 3...	UBS SECU.	3/22/2019	3/22/2019	3/22/2019	49.930000	10,385.44	-10,385.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		039483102	20190318S0001120 TC...	100.000	ARCHER-DANIELS-MIDLAND CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	43.160000	4,318.75	-4,318.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		03965L100	20190318S0000750 TC...	162.000	ARCONIC INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	18.990000	3,077.60	-3,077.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		040413106	20190318S0002410 TC...	21.000	ARISTA NETWORKS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	296.760000	6,232.12	-6,232.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		049560105	20190318S0000130 TC...	5,110.000	ATMOS ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	101.510000	518,754.43	-518,754.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		052769106	20190318S0001860 TC...	48.000	AUTODESK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	153.280000	7,357.80	-7,357.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		053015103	20190318S0002710 TC...	5.000	AUTOMATIC DATA PROCESSING INC 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	155.310000	776.59	-776.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		053484101	20190318S0001970 TC...	44.000	AVALONBAY COMMUNITIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	198.970000	8,755.01	-8,755.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		05722G100	20190318S0001000 TC...	114.000	BAKER HUGHES A GE CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.850000	3,175.76	-3,175.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		075887109	20190318S0001160 TC...	95.000	BECTON DICKINSON AND CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	253.920000	24,123.11	-24,123.11	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		084670702	20190318S0000370 TC...	396.000	BERKSHIRE HATHAWAY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	204.310000	80,909.73	-80,909.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		086516101	20190318S0001750 TC...	52.000	BEST BUY CO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	69.630000	3,621.15	-3,621.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		09247X101	20190318S0002100 TC...	38.000	BLACKROCK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	433.550000	16,475.19	-16,475.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		093671105	20190318S0001910 TC...	46.000	H&R BLOCK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	24.350000	1,120.45	-1,120.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		099724106	20190318S0002430 TC...	21.000	BORGWARNER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	37.810000	794.17	-794.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		101121101	20190318S0002140 TC...	37.000	BOSTON PROPERTIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	132.740000	4,911.66	-4,911.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		101137107	20190318S0000360 TC...	402.000	BOSTON SCIENTIFIC CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	40.210000	16,167.44	-16,167.44	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		110122108	20190318S000400 TC..	383.000	BRISTOL-MYERS SQUIBB CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.960000	19,137.55	-19,137.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		115637209	20190318S002150 TC..	37.000	BROWN-FORMAN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.700000	1,876.18	-1,876.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		124857202	20190318S000250 TC..	555.000	CBS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.700000	26,477.66	-26,477.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		12503M108	20190318S002380 TC..	25.000	CBOE GLOBAL MARKETS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	97.060000	2,426.69	-2,426.69	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		12541W209	20190318S002760 TC..	2.000	CH ROBINSON WORLDWIDE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	89.000000	178.02	-178.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		125523100	20190318S001140 TC..	96.000	CIGNA CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	166.450000	15,979.92	-15,979.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		12572Q105	20190318S001340 TC..	79.000	CME GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	170.140000	13,441.65	-13,441.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		125996100	20190318S001530 TC..	66.000	CMS ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	55.530000	3,665.48	-3,665.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		126650100	20190318S000310 TC..	457.000	CVS HEALTH CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	55.600000	25,412.63	-25,412.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		134429109	20190318S001980 TC..	43.000	CAMPBELL SOUP CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	36.010000	1,548.75	-1,548.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		14149Y108	20190318S001480 TC..	69.000	CARDINAL HEALTH INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.270000	3,469.15	-3,469.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		143658300	20190318S002790 TC..	89.000	CARNIVAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	56.610000	5,038.96	-5,038.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		150870103	20190318S0005170	5,601.000	CELANESE CORP 32804706.1	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	101.230000	567,031.24	-567,031.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		151020104	20190318S000480 TC..	291.000	CELGENE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	88.460000	25,744.04	-25,744.04	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		151358101	20190318S000630 TC..	198.000	CENTENE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	59.150000	11,713.19	-11,713.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		151897107	20190318S001040 TC..	111.000	CENTERPOINT ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	30.810000	3,420.74	-3,420.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		156700106	20190318S000610 TC..	211.000	CENTURYLINK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	12.090000	2,552.57	-2,552.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		171340102	20190318S002040 TC..	40.000	CHURCH & DWIGHT CO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.400000	2,696.30	-2,696.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		171798101	20190318S000520 TC..	277.000	CIMAREX ENERGY CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	70.060000	19,408.70	-19,408.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		172062101	20190318S001990 TC..	42.000	CINCINNATI FINANCIAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	85.620000	3,596.36	-3,596.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		189054109	20190318S001810 TC..	50.000	CLOROX CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	160.670000	8,033.88	-8,033.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		191216100	20190318S000170 TC..	1,592.000	COCA-COLA CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.300000	72,129.54	-72,129.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		205887102	20190318S001070 TC..	108.000	CONAGRA BRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	23.090000	2,494.53	-2,494.53	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		206059101	20190318S001620 TC..	59.000	CONCHO RESOURCES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	103.550000	6,109.89	-6,109.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		209115104	20190318S000280 TC..	489.000	CONSOLIDATED EDISON INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	84.840000	41,490.43	-41,490.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		210369108	20190318S001690 TC..	55.000	CONSTELLATION BRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	170.450000	9,375.16	-9,375.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		216648402	20190318S002480 TC..	19.000	COOPER COS INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	295.230000	5,609.51	-5,609.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		22160X105	20190318S000640 TC..	197.000	COSTCO WHOLESALE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	233.600000	46,020.68	-46,020.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		222070203	20190318S001090 TC..	105.000	COTY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	10.890000	1,144.24	-1,144.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		22822V101	20190318S000890 TC..	124.000	CROWN CASTLE INTERNATIONAL COR 32	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	125.030000	15,504.65	-15,504.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		233331107	20190318S002030 TC..	41.000	DTE ENERGY CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	123.980000	5,083.49	-5,083.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		235851102	20190318S000230 TC..	641.000	DANAHER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	128.690000	82,495.10	-82,495.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		237194105	20190318S002780 TC..	1.000	DARDEN RESTAURANTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.660000	110.67	-110.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		23918X108	20190318S002000 TC..	42.000	DAVITA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	53.530000	2,248.58	-2,248.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		249069109	20190318S001820 TC..	50.000	DENTSPLY SIRONA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.090000	2,454.88	-2,454.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25278X109	20190318S001890 TC..	47.000	DIAMONDBACK ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	102.390000	4,812.68	-4,812.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		253668103	20190318S001010 TC..	113.000	DIGITAL REALTY TRUST INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	115.230000	13,021.84	-13,021.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		254687106	20190318S000330 TC..	423.000	WALT DISNEY CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	114.960000	48,631.25	-48,631.25	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		254687106	20190321A000100	98.000	WALT DISNEY CO/THE	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	79.087857	7,750.61	-7,750.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		254687106	20190321A000120	35.000	WALT DISNEY CO/THE	UBS SECU.	3/15/2019	3/15/2019	3/20/2019	79.808285	2,793.29	-2,793.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25470F104	20190318S001900 TC..	47.000	DISCOVERY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.430000	1,289.56	-1,289.56	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25470F302	20190318S001260 TC..	89.000	DISCOVERY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	25.900000	2,305.77	-2,305.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25470M109	20190318S001580 TC..	61.000	DISH NETWORK CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	32.570000	1,987.23	-1,987.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		256677105	20190318S001650 TC..	58.000	DOLLAR GENERAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	113.890000	6,606.06	-6,606.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		256746108	20190318S001730 TC..	53.000	DOLLAR TREE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	99.860000	5,292.98	-5,292.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		25746U109	20190318S000150 TC..	2,241.000	DOMINION ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	77.040000	172,663.45	-172,663.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		264411505	20190318S000920 TC..	120.000	DUKE REALTY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	30.570000	3,669.30	-3,669.30	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		26441C204	20190318S000220 TC...	776.000	DUKE ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	90.650000	70,350.22	-70,350.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		26875P101	20190318S000860 TC...	135.000	EOG RESOURCES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	88.850000	11,995.76	-11,995.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		27743Z100	20190318S0002490 TC...	19.000	EASTMAN CHEMICAL CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	78.540000	1,494.30	-1,494.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		278865100	20190318S0002510 TC...	17.000	ECOLAB INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	174.470000	2,966.12	-2,966.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		281020107	20190318S001390 TC...	73.000	EDISON INTERNATIONAL 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	63.920000	4,666.71	-4,666.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		29364G103	20190318S000340 TC...	410.000	ENTERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	94.660000	38,813.68	-38,813.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		294429105	20190318S002250 TC...	32.000	EQUIFAX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	111.020000	3,552.88	-3,552.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		29444U700	20190318S000800 TC...	146.000	EQUINIX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	441.610000	64,476.16	-64,476.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		29476L107	20190318S000790 TC...	147.000	EQUITY RESIDENTIAL 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	74.760000	10,990.82	-10,990.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30040W108	20190318S001380 TC...	75.000	EVERSOURCE ENERGY 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	71.730000	5,380.31	-5,380.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30161N101	20190318S000420 TC...	335.000	EXELON CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.000000	16,752.51	-16,752.51	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30225T102	20190318S001560 TC...	302.250	EXTRA SPACE STORAGE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	99.780000	6,286.61	-6,286.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		30231G102	20190318S0005210 TC...	1,061.000	EXXON MOBIL CORP 32804706.1	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	80.150000	86,650.26	-86,650.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		302491303	20190318S000280 TC...	30.000	FMC CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	77.240000	2,317.43	-2,317.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		311900104	20190318S0002390 TC...	25.000	FASTENAL CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	62.280000	1,557.19	-1,557.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		313747206	20190318S0002110 TC...	38.000	FEDERAL REALTY INVESTMENT TRUS 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	132.680000	5,042.13	-5,042.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		33616C100	20190318S0005160 TC...	7,204.000	FIRST REPUBLIC BANK/CA 32804706.1	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	103.560000	746,100.27	-746,100.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		33793Z107	20190318S0000210 TC...	885.000	FIRSTENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	41.230000	36,495.19	-36,495.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		34354P105	20190318S0002190 TC...	35.000	FLOWSERVE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	44.280000	1,550.06	-1,550.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		345370860	20190318S0000200 TC...	897.000	FORD MOTOR CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	8.430000	7,568.44	-7,568.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		34959E109	20190318S0000440 TC...	42.000	FORTINET INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.260000	3,497.24	-3,497.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		34959J108	20190318S001230 TC...	91.000	FORTIVE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	82.540000	7,511.82	-7,511.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		35137L105	20190321A000110 TC...	98.000	FOX CORP	UBS SECU.	3/19/2019	3/19/2019	3/20/2019	79.087857	7,750.61	-7,750.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		35137L204	20190321A000130 TC...	35.000	FOX CORP	UBS SECU.	3/19/2019	3/19/2019	3/20/2019	79.808285	2,793.29	-2,793.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		35671D857	20190318S0000440 TC...	323.000	FREEMPORT-MCMORAN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	12.350000	3,991.47	-3,991.47	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		363576109	20190318S001640 TC...	58.000	ARTHUR J GALLAGHER & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	80.280000	4,656.68	-4,656.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		364760108	20190318S001870 TC...	48.000	GAP INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	25.290000	1,214.28	-1,214.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		369604103	20190318S0005190 TC...	2,238.000	GENERAL ELECTRIC CO 32804706.1	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	9.960000	22,307.27	-22,307.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		370334104	20190318S0000770 TC...	155.000	GENERAL MILLS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.510000	7,365.21	-7,365.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		37045V100	20190318S000660 TC...	214.000	GENERAL MOTORS CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	38.070000	8,148.59	-8,148.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		37940X102	20190318S0002670 TC...	8.000	GLOBAL PAYMENTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	134.120000	1,073.02	-1,073.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		40414L109	20190318S0000950 TC...	118.000	HCP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	31.130000	3,674.23	-3,674.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		406216101	20190318S0002020 TC...	42.000	HALLIBURTON CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.970000	1,175.06	-1,175.06	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		410345102	20190318S001050 TC...	111.000	HANESBRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.630000	1,957.76	-1,957.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		413875105	20190318S0002060 TC...	39.000	HARRIS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	160.680000	6,266.81	-6,266.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		416515104	20190318S001030 TC...	112.000	HARTFORD FINANCIAL SERVICES GR 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	48.820000	5,468.68	-5,468.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		423452101	20190318S0002050 TC...	40.000	HELMERICH & PAYNE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	54.550000	2,182.30	-2,182.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		426281101	20190318S0002600 TC...	12.000	JACK HENRY & ASSOCIATES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	137.240000	1,646.97	-1,646.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		42809H107	20190318S000460 TC...	304.000	HESS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	58.250000	17,710.28	-17,710.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		437076102	20190318S0000570 TC...	252.000	HOME DEPOT INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	182.230000	45,923.85	-45,923.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		440452100	20190318S001610 TC...	60.000	HORMEL FOODS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	42.560000	2,554.05	-2,554.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		44107P104	20190318S001150 TC...	96.000	HOST HOTELS & RESORTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.160000	1,840.08	-1,840.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		445558107	20190318S0002740 TC...	4.000	JB HUNT TRANSPORT SERVICES INC 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	103.300000	413.23	-413.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		45168D104	20190318S0002660 TC...	9.000	IDEXX LABORATORIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	216.210000	1,945.96	-1,945.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		45232T109	20190318S0002220 TC...	33.000	ILLUMINA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	309.840000	10,224.97	-10,224.97	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		45337C102	20190318S001300 TC...	84.000	INCYTE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	84.800000	7,123.83	-7,123.83	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		45866F104	20190318S001350 TC...	79.000	INTERCONTINENTAL EXCHANGE INC 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	74.630000	5,896.36	-5,896.36	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		459506101	20190318S002420 TC...	23.000	INTERNATIONAL FLAVORS & FRAGRA 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	124.590000	2,865.74	-2,865.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		460690100	20190318S001060 TC...	110.000	INTERPUBLIC GROUP OF COS INC/T 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	22.340000	2,458.23	-2,458.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		461202103	20190318S002120 TC...	38.000	INTUIT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	258.130000	9,809.23	-9,809.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		46120E602	20190318S002080 TC...	39.000	INTUITIVE SURGICAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	558.210000	21,770.48	-21,770.48	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		46266C105	20190318S002360 TC...	26.000	IQVIA HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	141.530000	3,679.98	-3,679.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		46284V101	20190318S001460 TC...	70.000	IRON MOUNTAIN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	34.930000	2,445.63	-2,445.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		48203R104	20190318S000650 TC...	197.000	JUNIPER NETWORKS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.840000	5,288.96	-5,288.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		482480100	20190318S000240 TC...	565.000	KLA-TENCOR CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	119.620000	67,589.54	-67,589.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		49338L103	20190318S001700 TC...	55.000	KEYSIGHT TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	85.980000	4,729.31	-4,729.31	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		49446R109	20190318S001180 TC...	93.000	KIMCO REALTY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.660000	1,643.08	-1,643.08	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		49456B101	20190318S005180	2,552.000	KINDER MORGAN INC/DE 32804706.1	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.870000	50,727.38	-50,727.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		500255104	20190318S002170 TC...	37.000	KOHL'S CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.980000	2,515.54	-2,515.54	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		500754106	20190318S000830 TC...	138.000	KRAFT HEINZ CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	32.090000	4,429.46	-4,429.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		501044101	20190318S000730 TC...	166.000	KROGER CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	24.360000	4,045.01	-4,045.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		501797104	20190318S001770 TC...	51.000	L BRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.580000	1,355.96	-1,355.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		502413107	20190318S001950 TC...	45.000	L3 TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	207.070000	9,318.49	-9,318.49	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		513272104	20190318S002210 TC...	34.000	LAMB WESTON HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	69.510000	2,363.60	-2,363.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		524660107	20190318S001660 TC...	58.000	LEGGETT & PLATT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	43.000000	2,494.44	-2,494.44	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		548661107	20190318S001190 TC...	93.000	LOWE'S COS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.140000	9,313.72	-9,313.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		552953101	20190318S000270 TC...	515.000	MGM RESORTS INTERNATIONAL 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.020000	13,404.16	-13,404.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		554382101	20190318S002330 TC...	27.000	MACERICH CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	42.630000	1,151.21	-1,151.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		55616P104	20190318S001470 TC...	70.000	MACY'S INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	23.710000	1,660.23	-1,660.23	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		571748102	20190318S000710 TC...	174.000	MARSH & MCLENNAN COS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	93.290000	16,233.77	-16,233.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		571903202	20190318S002640 TC...	10.000	MARRIOTT INTERNATIONAL INC/MD 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	122.320000	1,223.28	-1,223.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		573284106	20190318S002770 TC...	2.000	MARTIN MARIETTA MATERIALS INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	193.500000	387.02	-387.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		577081102	20190318S001270 TC...	88.000	MATTEL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	14.470000	1,274.02	-1,274.02	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		579780206	20190318S001570 TC...	63.000	MCCORMICK & CO INC/MD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	139.990000	8,819.84	-8,819.84	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		595017104	20190318S001410 TC...	72.000	MICROCHIP TECHNOLOGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	86.100000	6,199.74	-6,199.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		595112103	20190318S000490 TC...	291.000	MICRON TECHNOLOGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	39.540000	11,508.32	-11,508.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		59522J103	20190318S002340 TC...	27.000	MID-AMERICA APARTMENT COMMUNIT 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	107.670000	2,907.29	-2,907.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		60871R209	20190318S001670 TC...	57.000	MOLSON COORS BREWING CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	60.820000	3,467.17	-3,467.17	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		615369105	20190318S002560 TC...	14.000	MOODY S CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	176.690000	2,473.77	-2,473.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		61945C103	20190318S001360 TC...	79.000	MOSAIC CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	28.710000	2,268.68	-2,268.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		620076307	20190318S001760 TC...	52.000	MOTOROLA SOLUTIONS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	140.640000	7,313.67	-7,313.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		631103108	20190318S001430 TC...	71.000	NASDAQ INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.550000	5,932.58	-5,932.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		637071101	20190318S001280 TC...	88.000	NATIONAL OILWELL VARCO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.480000	2,330.90	-2,330.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		640268108	20190318S001320 TC...	83.000	NEKTAR THERAPEUTICS 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	35.530000	2,949.61	-2,949.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		64110L106	20190318S000930 TC...	119.000	NETFLIX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	361.460000	43,014.63	-43,014.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		651639106	20190318S000960 TC...	118.000	NEWMONT MINING CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	33.140000	3,911.41	-3,911.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		652498109	20190318S001240 TC...	91.000	NEWS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	12.640000	1,150.92	-1,150.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		652498208	20190318S002350 TC...	27.000	NEWS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	12.740000	344.18	-344.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		65339F101	20190318S000970 TC...	116.000	NEXTERA ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	191.240000	22,184.71	-22,184.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		65473P105	20190318S000290 TC...	484.000	NISOURCE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.890000	13,502.39	-13,502.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		655044105	20190318S000540 TC...	273.000	NOBLE ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	23.100000	6,308.35	-6,308.35	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		655664100	20190318S002550 TC..	16.000	NORDSTROM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	43.740000	699.96	-699.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		681919106	20190318S002260 TC..	32.000	OMNICOM GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	75.470000	2,415.28	-2,415.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		682680103	20190318S001110 TC..	103.000	ONEOK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	66.850000	6,886.32	-6,886.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		69351T106	20190318S000660 TC..	193.000	PPL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	32.740000	6,320.27	-6,320.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		693565100	20190318S002520 TC..	17.000	PVH CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.510000	1,878.80	-1,878.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		695156109	20190318S002440 TC..	21.000	PACKAGING CORP OF AMERICA 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	96.180000	2,019.94	-2,019.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		704326107	20190318S001440 TC..	71.000	PAYCHEX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	79.230000	5,625.86	-5,625.86	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		70450Y103	20190318S002180 TC..	36.000	PAYPAL HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.730000	3,626.55	-3,626.55	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		712704105	20190318S001200 TC..	92.000	PEOPLE S UNITED FINANCIAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.360000	1,597.81	-1,597.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		713448108	20190318S002580 TC..	13.000	PEPSICO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	115.660000	1,503.68	-1,503.68	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		714046109	20190318S002720 TC..	5.000	PERKINELMER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	94.040000	470.24	-470.24	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		718172109	20190318S000430 TC..	346.000	PHILIP MORRIS INTERNATIONAL IN 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	90.850000	31,436.70	-31,436.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		723484101	20190318S002320 TC..	28.000	PINNACLE WEST CAPITAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	96.150000	2,692.41	-2,692.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		742718109	20190318S000180 TC..	998.000	PROCTER & GAMBLE CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	102.440000	102,242.61	-102,242.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		743315103	20190318S000740 TC..	164.000	PROGRESSIVE CORP/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	73.610000	12,073.27	-12,073.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		74340W103	20190318S000690 TC..	176.000	PROLOGIS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	71.640000	12,609.96	-12,609.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		744573106	20190318S001020 TC..	113.000	PUBLIC SERVICE ENTERPRISE GROU 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	59.730000	6,750.34	-6,750.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		74460D109	20190318S002130 TC..	38.000	PUBLIC STORAGE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	217.620000	8,269.85	-8,269.85	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		747525103	20190318S000680 TC..	188.000	QUALCOMM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	56.600000	10,642.21	-10,642.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		756109104	20190318S000320 TC..	445.000	REALTY INCOME CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	71.240000	31,705.14	-31,705.14	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		756577102	20190318S002070 TC..	39.000	RED HAT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	181.780000	7,089.71	-7,089.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		75886F107	20190318S001780 TC..	51.000	REGENERON PHARMACEUTICALS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	414.470000	21,138.35	-21,138.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		761152107	20190318S001490 TC..	67.000	RESMED INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.370000	6,725.29	-6,725.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		775711104	20190318S002160 TC..	37.000	ROLLINS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	40.460000	1,497.30	-1,497.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		776696106	20190318S002270 TC..	31.000	ROPER TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	326.210000	10,112.74	-10,112.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		79466L302	20190318S000720 TC..	170.000	SALESFORCE.COM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	161.510000	27,457.98	-27,457.98	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		806857108	20190318S000410 TC..	360.000	SCHLUMBERGER LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	42.390000	15,263.10	-15,263.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		816851109	20190318S001370 TC..	77.000	SEMPRA ENERGY 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	124.620000	9,596.32	-9,596.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		828806109	20190318S001710 TC..	54.000	SIMON PROPERTY GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	176.090000	9,509.27	-9,509.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		832696405	20190318S002370 TC..	26.000	JM SMUCKER CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	105.580000	2,745.28	-2,745.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		833034101	20190318S002650 TC..	10.000	SNAP-ON INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	155.680000	1,556.88	-1,556.88	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		842587107	20190318S000300 TC..	477.000	SOUTHERN CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.860000	24,740.80	-24,740.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		854502101	20190318S001920 TC..	46.000	STANLEY BLACK & DECKER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	131.510000	6,049.81	-6,049.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		855244109	20190318S000350 TC..	407.000	STARBUCKS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	70.670000	28,765.74	-28,765.74	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		857477103	20190318S001930 TC..	46.000	STATE STREET CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	70.100000	3,224.95	-3,224.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		863667101	20190318S002570 TC..	14.000	STRYKER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	194.040000	2,716.67	-2,716.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		871503108	20190318S000760 TC..	157.000	SYMANTEC CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	23.020000	3,615.32	-3,615.32	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		871607107	20190318S001790 TC..	51.000	SYNOPSYS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	109.170000	5,568.05	-5,568.05	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		872540109	20190318S000630 TC..	275.000	TJX COS INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.770000	14,238.81	-14,238.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		876030107	20190318S001420 TC..	72.000	TAPESTRY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	32.200000	2,318.94	-2,318.94	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		87612E106	20190318S000980 TC..	116.000	TARGET CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	76.660000	8,893.43	-8,893.43	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		879369106	20190318S000160 TC..	2,012.000	TELEFLEX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	302.900000	609,449.89	-609,449.89	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		88355E102	20190318S001250 TC..	90.000	THERMO FISHER SCIENTIFIC INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	263.090000	23,678.78	-23,678.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		886547108	20190318S002400 TC..	24.000	TIFFANY & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	96.560000	2,317.62	-2,317.62	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		893641100	20190318S002530 TC..	17.000	TRANSIDGM GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	439.870000	7,477.92	-7,477.92	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		896945201	20190318S002090 TC..	39.000	TRIPADVISOR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.590000	2,012.30	-2,012.30	0.00

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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		90130A101	20190318S000470 TC...	298.000	TWENTY-FIRST CENTURY FOX INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	52.010000	15,501.22	-15,501.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		90130A200	20190318S001080 TC...	108.000	TWENTY-FIRST CENTURY FOX INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.720000	5,586.57	-5,586.57	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		90184L102	20190318S000380 TC...	393.000	TWITTER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	31.220000	12,272.41	-12,272.41	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		902494103	20190318S001400 TC...	73.000	TYSON FOODS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.220000	4,761.61	-4,761.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		902653104	20190318S001550 TC...	64.000	UDR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.130000	2,888.80	-2,888.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		903845303	20190318S0002610 TC...	12.000	ULTA BEAUTY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	338.410000	4,061.01	-4,061.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		904311107	20190318S001830 TC...	49.000	UNDER ARMOUR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	22.210000	1,088.66	-1,088.66	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		904311206	20190318S001800 TC...	51.000	UNDER ARMOUR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.800000	1,010.18	-1,010.18	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		911312106	20190318S000670 TC...	189.000	UNITED PARCEL SERVICE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	109.520000	20,700.70	-20,700.70	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		913017109	20190318S000840 TC...	137.000	UNITED TECHNOLOGIES CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	125.920000	17,252.07	-17,252.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		91324P102	20190318S001100 TC...	105.000	UNITEDHEALTH GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	251.400000	26,397.79	-26,397.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		918204108	20190318S002290 TC...	30.000	VF CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	84.780000	2,543.63	-2,543.63	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92220P105	20190318S002690 TC...	6.000	VARIAN MEDICAL SYSTEMS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	136.600000	819.65	-819.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92276F100	20190318S001500 TC...	67.000	VENTAS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	62.590000	4,194.03	-4,194.03	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92343V104	20190318S000190 TC...	919.000	VERIZON COMMUNICATIONS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	58.390000	53,667.30	-53,667.30	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92532F100	20190318S001590 TC...	61.000	VERTEX PHARMACEUTICALS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	188.090000	11,473.95	-11,473.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92553P201	20190318S001290 TC...	87.000	VIACOM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.990000	2,435.78	-2,435.78	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92826C839	20190318S001330 TC...	82.000	VISA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	155.460000	12,748.34	-12,748.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		929042109	20190318S001840 TC...	49.000	VORNADO REALTY TRUST 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.290000	3,297.58	-3,297.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		929160109	20190318S002470 TC...	20.000	VULCAN MATERIALS CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	112.590000	2,251.95	-2,251.95	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		92939U106	20190318S001510 TC...	67.000	WEC ENERGY GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	78.880000	5,285.46	-5,285.46	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		929740108	20190318S000140 TC...	3,797.000	WABTEC CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	71.120000	270,071.12	-270,071.12	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		931142103	20190318S000450 TC...	317.000	WALMART INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	98.420000	31,201.52	-31,201.52	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		931427108	20190318S001210 TC...	92.000	WALGREENS BOOTS ALLIANCE INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	62.630000	5,762.65	-5,762.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		94946F106	20190318S002620 TC...	11.000	WELLCARE HEALTH PLANS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	240.080000	2,640.96	-2,640.96	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		95040Q104	20190318S000260 TC...	552.000	WELLTOWER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	77.290000	42,668.22	-42,668.22	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		958102105	20190318S000860 TC...	127.000	WESTERN DIGITAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	48.100000	6,109.65	-6,109.65	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		96145D105	20190318S000850 TC...	136.000	WESTROCK CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	37.550000	5,107.82	-5,107.82	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		962166104	20190318S001850 TC...	49.000	WEYERHAEUSER CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	25.530000	1,251.34	-1,251.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		963320106	20190318S002700 TC...	6.000	WHIRLPOOL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	133.180000	799.13	-799.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		969457100	20190318S000510 TC...	289.000	WILLIAMS COS INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.560000	7,967.01	-7,967.01	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		983898100	20190318S000900 TC...	123.000	XCEL ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	56.500000	6,950.42	-6,950.42	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		983919101	20190318S001600 TC...	61.000	XILINX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	124.170000	7,574.83	-7,574.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		98419M100	20190318S002230 TC...	33.000	XYLEM INC/NY 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	76.740000	2,532.67	-2,532.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		98956P102	20190318S001540 TC...	65.000	ZIMMER BIOMET HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	125.920000	8,185.29	-8,185.29	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		98978V103	20190318S002240 TC...	33.000	ZOETIS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	96.910000	3,198.28	-3,198.28	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G0408V102	20190318S002500 TC...	17.000	AON PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	170.000000	2,890.13	-2,890.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G1151C101	20190318S000810 TC...	142.000	ACCENTURE PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	166.390000	23,628.45	-23,628.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G1890L107	20190318S000820 TC...	138.000	CAPRI HOLDINGS LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.930000	6,339.38	-6,339.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G3223R108	20190318S002630 TC...	10.000	EVEREST RE GROUP LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	219.050000	2,190.58	-2,190.58	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G47567105	20190318S000500 TC...	289.000	IHS MARKIT LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	54.520000	15,758.45	-15,758.45	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G5494J103	20190318S000910 TC...	122.000	LINDE PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	176.430000	21,525.38	-21,525.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G5960L103	20190318S000590 TC...	216.000	MEDTRONIC PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	93.790000	20,260.26	-20,260.26	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G6518L108	20190318S001130 TC...	99.000	NIELSEN HOLDINGS PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.950000	2,668.79	-2,668.79	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G87110105	20190318S001170 TC...	95.000	TECHNIPFM PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	22.910000	2,177.16	-2,177.16	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		G97822103	20190318S002310 TC...	28.000	PERRIGO CO PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	48.150000	1,348.41	-1,348.41	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		H2906T109	20190318S001940 TC..	45.000	GARMIN LTD 32804706	UBS SECU..	3/15/2019	3/15/2019	3/19/2019	83.250000	3,746.59	-3,746.59	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		N69465109	20190318S000990 TC..	115.000	MYLAN NV 32804706	UBS SECU..	3/15/2019	3/15/2019	3/19/2019	28.090000	3,231.21	-3,231.21	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	B		V7780T103	20190318S001960 TC..	45.000	ROYAL CARIBBEAN CRUISES LTD 32804..	UBS SECU..	3/15/2019	3/15/2019	3/19/2019	117.180000	5,273.44	-5,273.44	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							-6,965,926.93	-6,965,926.93	0.00
U.S. DOLLAR						0.000							-6,965,926.93	-6,965,926.93	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190107S000040 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		1/7/2019	1/7/2019		0.000000	-384,606.80	-384,606.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190114S0000110 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		1/14/2019	1/14/2019		0.000000	-416,315.34	-416,315.34	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190115S0000290 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		1/15/2019	1/15/2019		0.000000	-6,889.77	-6,889.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190116S0000070 NR..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		1/16/2019	1/16/2019		0.000000	-1,115,000.00	-1,115,000.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190122S0000070 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		1/22/2019	1/22/2019		0.000000	-291,996.38	-291,996.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190128S0000020 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		1/28/2019	1/28/2019		0.000000	-141,762.10	-141,762.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190204S0000050 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		2/4/2019	2/4/2019		0.000000	-532,933.19	-532,933.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190211S0000080 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		2/11/2019	2/11/2019		0.000000	-123,486.83	-123,486.83	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190215S0000320 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		2/15/2019	2/15/2019		0.000000	-6,765.61	-6,765.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190219S0000070 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		2/19/2019	2/19/2019		0.000000	-561,049.15	-561,049.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190225S0000090 CPZ..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		2/25/2019	2/25/2019		0.000000	-127,459.19	-127,459.19	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190305S0000090 TRA..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		3/5/2019	3/5/2019		0.000000	-546,639.90	-546,639.90	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190311S0000170 TRA..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		3/11/2019	3/11/2019		0.000000	-252,301.67	-252,301.67	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190315S0000400 TRA..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		3/15/2019	3/15/2019		0.000000	-7,169.72	-7,169.72	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190318S0000100 TRA..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		3/18/2019	3/18/2019		0.000000	-1,082,165.11	-1,082,165.11	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190319S0005370 328..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		3/19/2019	3/19/2019		0.000000	-1,100,000.00	-1,100,000.00	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		99VVARL72	20190325S0000040 TRA..	0.000	TRANSFER TO KR2F9001002 KRS INTERN..		3/25/2019	3/25/2019		0.000000	-290,211.27	-290,211.27	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20190214A0000310	0.000	BNY SL REBATE DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-45,763.76	-45,763.76	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20190314A0000500	0.000	BNY SL REBATE JANUARY 2019		2/14/2019	2/14/2019		0.000000	-39,079.75	-39,079.75	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20190214A0000300	0.000	BNY SL BANK FEES DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-1,213.20	-1,213.20	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CW		NA9123459	20190314A0000490	0.000	BNY SL BANK FEES JANUARY 2019		2/14/2019	2/14/2019		0.000000	-1,191.77	-1,191.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190115S0000280 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR D..		1/15/2019	1/15/2019		0.000000	6,889.77	6,889.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CDC		NA9123459	20190115S0000280 GL..	0.000			1/15/2019	1/15/2019		0.000000	-6,889.77	-6,889.77	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190214A0000290	0.000	BNY SL GROSS EARN DECEMBER 2018		1/15/2019	1/15/2019		0.000000	53,866.73	53,866.73	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190214S0000270 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR J..		2/14/2019	2/14/2019		0.000000	6,765.61	6,765.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CDC		NA9123459	20190214S0000270 GL..	0.000			2/14/2019	2/14/2019		0.000000	-6,765.61	-6,765.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190314A0000470	0.000	BNY SL GROSS EARN JANUARY 2019		2/14/2019	2/14/2019		0.000000	47,037.13	47,037.13	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	CD		NA9123459	20190314S0000440 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR F..		3/14/2019	3/14/2019		0.000000	7,169.72	7,169.72	0.00
SALES						6,263,114.930							10,415,566.52	12,415,661.86	2,000,095.34
U.S. DOLLAR						6,263,114.930							10,415,566.52	12,415,661.86	2,000,095.34
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190107S0000070	-327,788.150	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		1/7/2019	1/7/2019	1/7/2019	1.000000	-327,788.15	327,788.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190114S0000120	-351,760.380	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		1/14/2019	1/14/2019	1/14/2019	1.000000	-351,760.38	351,760.38	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190116S0000080	-1,074,767.600	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		1/16/2019	1/16/2019	1/16/2019	1.000000	-1,074,767.60	1,074,767.60	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190122S0000080	-250,973.810	EB TEMP I/WN FD VAR RT 12/31/49 FEE CL		1/22/2019	1/22/2019	1/22/2019	1.000000	-250,973.81	250,973.81	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	20190128S000030	-138,829.100	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/28/2019	1/28/2019	1/28/2019	1.000000	-138,829.10	138,829.10	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190204S000060	-501,351.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/4/2019	2/4/2019	2/4/2019	1.000000	-501,351.81	501,351.81	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190211S000090	-9,988.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/11/2019	2/11/2019	2/11/2019	1.000000	-9,988.61	9,988.61	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190219S000080	-561,049.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/19/2019	2/19/2019	2/19/2019	1.000000	-561,049.15	561,049.15	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190225S000100	-116,788.710	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/25/2019	2/25/2019	2/25/2019	1.000000	-116,788.71	116,788.71	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190305S000100	-506,055.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/5/2019	3/5/2019	3/5/2019	1.000000	-506,055.35	506,055.35	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190318S000110	-1,029,650.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/18/2019	3/18/2019	3/18/2019	1.000000	-1,029,650.39	1,029,650.39	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190319S0005230	-1,023,741.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/19/2019	3/19/2019	3/19/2019	1.000000	-1,023,741.80	1,023,741.80	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		996085619	20190325S000050	-224,171.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/25/2019	3/25/2019	3/25/2019	1.000000	-224,171.07	224,171.07	0.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		001055102	20190318S0003320 TC..	-309.000	AFLAC INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.950000	-5,936.38	15,432.02	9,495.64
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		00287Y109	20190318S0003010 TC..	-940.000	ABBVIE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.340000	-29,089.37	76,451.55	47,362.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		007511Y06	20190318S0004510 TC..	-38.000	ADVANCE AUTO PARTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	154.840000	-6,358.71	5,883.55	-475.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		008252108	20190318S0004690 TC..	-15.000	AFFILIATED MANAGERS GROUP INC 3280..	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	109.350000	-2,840.81	1,640.11	-1,200.70
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		018581108	20190318S0004390 TC..	-45.000	ALLIANCE DATA SYSTEMS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	172.410000	-11,622.63	7,758.00	-3,864.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		020002101	20190318S0003150 TC..	-469.000	ALLSTATE CORP/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	94.840000	-12,849.47	44,475.86	31,626.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		02376R102	20190318S0003260 TC..	-358.000	AMERICAN AIRLINES GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	31.430000	-16,578.20	11,249.10	-7,329.10
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		025816109	20190318S0003470 TC..	-235.000	AMERICAN EXPRESS CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	113.520000	-9,226.75	26,675.09	17,448.34
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		026874784	20190318S0003160 TC..	-467.000	AMERICAN INTERNATIONAL GROUP I 328..	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	44.040000	-99,550.70	20,562.91	-38,987.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		03076C106	20190318S0003710 TC..	-138.000	AMERIPRISE FINANCIAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	129.050000	-7,192.57	17,807.62	10,615.05
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		031100100	20190318S0003600 TC..	-167.000	AMETEK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	80.810000	-3,085.21	13,493.64	5,408.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		031162100	20190318S0003100 TC..	-512.000	AMGEN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	191.240000	-36,684.50	97,909.76	61,225.26
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		032095101	20190318S0004120 TC..	-74.000	AMPHENOL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	95.420000	-2,538.63	7,050.42	4,521.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		032511107	20190318S0003980 TC..	-93.000	ANADARKO PETROLEUM CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	44.550000	-5,518.86	4,142.39	-1,376.49
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		036752103	20190318S0004720 TC..	-13.000	ANTHEM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	303.000000	-1,052.03	3,938.84	2,886.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		037411105	20190318S0005080 TC..	-96.000	APACHE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	34.450000	-3,723.06	3,306.43	-416.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		037833100	20190318S0003440 TC..	-249.000	APPLE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	186.120000	-10,569.60	46,341.40	35,771.80
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		038222105	20190318S0002950 TC..	-1,250.000	APPLIED MATERIALS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	40.390000	-17,916.65	50,477.46	32,560.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		04621X108	20190318S0004920 TC..	-1.000	ASSURANT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	98.730000	-48.70	98.71	50.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		053332102	20190318S0004810 TC..	-6.000	AUTOZONE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	962.230000	-2,665.63	5,773.25	3,207.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		053611109	20190318S0003900 TC..	-100.000	AVERY DENNISON CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.210000	-4,456.55	11,020.10	6,563.55
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		054937107	20190318S0003750 TC..	-134.000	BB&T CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.980000	-4,198.30	6,696.22	2,497.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		058498106	20190318S0003730 TC..	-137.000	BALL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	57.500000	-3,694.51	7,876.36	4,181.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		060505104	20190318S0002870 TC..	-4,291.000	BANK OF AMERICA CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	29.300000	-77,241.98	125,692.48	48,450.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		064058100	20190318S0002980 TC..	-1,162.000	BANK OF NEW YORK MELLON CORP/IT 32..	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	53.120000	-38,503.74	61,715.91	23,212.17
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		071813109	20190318S0003060 TC..	-687.000	BAXTER INTERNATIONAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	76.940000	-18,345.25	52,851.94	34,506.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		09062X103	20190318S0003610 TC..	-164.000	BIOGEN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	329.870000	-20,298.43	54,096.74	33,798.31
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		097023105	20190318S0004930 TC..	-1.000	BOEING CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	378.990000	-83.15	378.97	295.82
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		09857L108	20190318S0004380 TC..	-47.000	BOOKING HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	1,752.170000	-24,368.57	82,350.56	57,981.99
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		10922N103	20190318S0005100 TC..	-88.000	BRIGHTHOUSE FINANCIAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	39.570000	-2,652.03	2,294.59	-357.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		11133T103	20190318S0004630 TC..	-20.000	BROADRIDGE FINANCIAL SOLUTIONS 328..	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	103.550000	-2,261.85	2,070.82	-211.03
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		11135F101	20190318S0003070 TC..	-666.000	BROADCOM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	290.290000	-78,552.12	193,325.62	114,773.50
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		12504L109	20190318S0003740 TC..	-135.000	CBRE GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.640000	-3,726.28	6,835.30	3,109.02



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		125269100	201903185003360 TC...	-294.000	CF INDUSTRIES HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	43.050000	-9,889.62	12,654.32	2,764.70
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		126408103	201903185003000 TC...	-1,017.000	CSX CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	72.810000	-16,261.74	74,039.17	57,777.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		127097103	201903185003450 TC...	-246.000	CABOT OIL & GAS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	25.930000	-4,272.91	6,376.84	2,103.93
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		127387108	201903185004710 TC...	-14.000	CADENCE DESIGN SYSTEMS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	60.990000	-611.76	853.73	241.97
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		14040H105	201903185003690 TC...	-147.000	CAPITAL ONE FINANCIAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	84.330000	-7,792.11	12,395.24	4,603.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		143130102	201903185005050 TC...	-160.000	CARMAX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	61.060000	-3,668.82	9,768.27	6,079.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		149123101	201903185003110 TC...	-506.000	CATERPILLAR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	132.670000	-29,360.51	67,126.34	37,775.83
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		156782104	201903185003670 TC...	-151.000	CERNER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	57.910000	-5,614.40	8,743.16	3,128.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		16119P108	201903185004060 TC...	-80.000	CHARTER COMMUNICATIONS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	355.920000	-21,375.90	28,472.62	7,096.72
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		166764100	201903185004420 TC...	-43.000	CHEVRON CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	125.310000	-2,339.82	5,387.93	3,048.11
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		17275R102	201903185002890 TC...	-3,107.000	CISCO SYSTEMS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	53.200000	-44,204.71	165,266.95	121,062.24
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		172908105	201903185004200 TC...	-64.000	CINTAS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	205.550000	-4,475.32	13,154.54	8,679.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		172967424	201903185002880 TC...	-3,419.000	CITIGROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.190000	-215,229.19	222,856.07	7,626.88
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		174610105	201903185003500 TC...	-224.000	CITIZENS FINANCIAL GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	35.870000	-4,757.50	8,033.09	3,275.59
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		177376100	201903185003930 TC...	-98.000	CITRIX SYSTEMS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.880000	-3,878.22	9,885.37	6,007.15
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		192446102	201903185004430 TC...	-43.000	COGNIZANT TECHNOLOGY SOLUTIONS 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	72.130000	-1,634.00	3,101.22	1,467.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		194162103	201903185004270 TC...	-54.000	COLGATE-PALMOLIVE CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.200000	-1,599.98	3,628.34	2,028.36
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		20030N101	201903185004640 TC...	-20.000	COMCAST CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	40.470000	-328.39	809.23	480.84
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		200340107	201903185004030 TC...	-82.000	COMERICA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	82.270000	-2,828.55	6,745.43	3,916.88
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		20825C104	201903185003130 TC...	-480.000	CONOCOPHILLIPS 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.590000	-18,419.73	32,439.17	14,019.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		217204106	201903185005040 TC...	-178.000	COPART INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	59.030000	-9,339.10	10,505.86	1,166.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		219350105	201903185003190 TC...	-418.000	CORNING INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	34.520000	-6,551.94	14,426.03	7,874.09
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		22304C100	201903185004970 TC...	-2,652.000	COVETRUS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	34.650000	-106,603.63	91,366.84	-15,236.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		231021106	201903185003960 TC...	-96.000	CUMMINS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	157.410000	-5,772.63	15,110.44	9,337.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		23331A109	201903185004540 TC...	-37.000	DR HORTON INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	40.760000	-1,144.88	1,507.82	362.94
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		23355L106	201903185003170 TC...	-455.000	DXC TECHNOLOGY CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.750000	-20,071.05	29,912.45	9,841.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		244199105	201903185004160 TC...	-67.000	DEERE & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	158.150000	-3,826.33	10,595.41	6,769.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		247361702	201903185003800 TC...	-126.000	DELTA AIR LINES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.190000	-3,744.03	6,448.90	2,704.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		25179M103	201903185002970 TC...	-1,203.000	DEVON ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	29.640000	-34,982.23	35,647.43	665.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		254709108	201903185003430 TC...	-257.000	DISCOVER FINANCIAL SERVICES 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	73.160000	-5,922.47	18,799.94	12,877.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		260003108	201903185004550 TC...	-28.000	DOVER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	90.690000	-884.63	2,539.07	1,654.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		26078L100	201903185002960 TC...	-1,217.000	DOWDUPONT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	55.280000	-44,809.52	67,265.75	22,456.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		269246401	201903185003380 TC...	-290.000	E*TRADE FINANCIAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.020000	-15,509.36	14,213.43	-1,295.93
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		278642103	201903185002920 TC...	-1,769.000	EBAY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	36.300000	-26,489.69	64,200.59	35,710.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		28176E108	201903185004770 TC...	-9.000	EDWARDS LIFESCIENCES CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	179.750000	-378.73	1,617.65	1,238.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		285512109	201903185004440 TC...	-43.000	ELECTRONIC ARTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	96.980000	-2,052.17	4,255.76	2,203.59
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		291011104	201903185003240 TC...	-365.000	EMERSON ELECTRIC CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.330000	-9,311.73	24,572.39	15,260.66
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		292505104	201903185002800 TC...	-33,285.000	EMCANA CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	7.260000	-148,092.59	168,872.26	20,779.67
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		297178105	201903185004910 TC...	-2.000	ESSEX PROPERTY TRUST INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	289.400000	-387.64	578.77	191.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		30034W106	201903185003290 TC...	-327.000	EVERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	57.670000	-17,148.68	18,855.39	1,706.71
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		30212P303	201903185005110 TC...	-41.000	EXPEDIA GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	121.560000	-2,982.99	4,983.58	2,000.59
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		302130109	201903185004940 TC...	-1.000	EXPEDITORS INTERNATIONAL OF WA 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	76.010000	-36.80	75.99	39.19
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		302445101	201903185003970 TC...	-95.000	FLIR SYSTEMS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.140000	-3,056.52	4,762.52	1,706.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		30303M102	201903185003540 TC...	-206.000	FACEBOOK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	165.980000	-16,045.72	34,189.88	18,144.16
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		31428X106	201903185004400 TC...	-45.000	FEDEX CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	177.980000	-4,173.08	8,008.65	3,835.57



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		315616102	20190318S004520 TC...	-38.000	F5 NETWORKS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	153.690000	-4,045.47	5,839.65	1,794.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		31620M106	20190318S003790 TC...	-127.000	FIDELITY NATIONAL INFORMATION 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	108.880000	-5,912.12	13,826.63	7,914.51
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		316773100	20190318S003520 TC...	-219.000	FIFTH THIRD BANCORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	28.320000	-3,392.67	6,200.35	2,807.68
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		337738108	20190318S005020 TC...	-213.000	FISERV INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	86.240000	-5,266.81	18,367.28	13,100.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		339041105	20190318S003880 TC...	-103.000	FLEETCOR TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	239.270000	-22,461.48	24,643.71	2,182.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		343412102	20190318S004650 TC...	-17.000	FLUOR CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	37.740000	-476.63	641.44	164.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		344849104	20190318S004210 TC...	-62.000	FOOT LOCKER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	58.980000	-3,794.34	3,656.24	-138.10
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		34964C106	20190318S004820 TC...	-6.000	FORTUNE BRANDS HOME & SECURITY 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.940000	-380.43	275.58	-104.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		354613101	20190318S004560 TC...	-25.000	FRANKLIN RESOURCES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	33.320000	-793.44	832.79	39.35
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		366651107	20190318S005120 TC...	-32.000	GARTNER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	145.040000	-3,931.79	4,640.97	709.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		369550108	20190318S003410 TC...	-263.000	GENERAL DYNAMICS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	169.790000	-19,195.68	44,652.21	25,456.53
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		372460105	20190318S004900 TC...	-3.000	GENUINE PARTS CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	107.050000	-150.46	321.12	170.66
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		375558103	20190318S003120 TC...	-504.000	GILEAD SCIENCES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.630000	-21,291.98	33,073.30	11,781.32
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		381416104	20190318S004130 TC...	-74.000	GOLDMAN SACHS GROUP INC/THE 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	198.260000	-8,334.60	14,670.48	6,335.88
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		382550101	20190318S002820 TC...	-10,136.000	GOODYEAR TIRE & RUBBER CO/THE 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.900000	-181,105.37	181,356.02	250.65
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		384802104	20190318S004740 TC...	-12.000	WW GRAINGER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	297.180000	-1,973.68	3,566.02	1,592.34
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		40412C101	20190318S004950 TC...	-1.000	HCA HEALTHCARE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	132.350000	-73.51	132.33	58.82
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		40434L105	20190318S002910 TC...	-1,786.000	HP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.940000	-13,642.42	35,598.97	21,956.55
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		412822108	20190318S005070 TC...	-108.000	HARLEY-DAVIDSON INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	36.600000	-2,935.63	3,951.93	1,016.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		418056107	20190318S005150 TC...	-1.000	HASBRO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	86.720000	-55.25	86.70	31.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		427866108	20190318S004610 TC...	-21.000	HERSHEY CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.790000	-1,394.09	2,326.39	932.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		42824C109	20190318S002930 TC...	-1,696.000	HEWLETT PACKARD ENTERPRISE CO 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	16.070000	-5,456.43	27,241.64	18,785.21
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		43300A203	20190318S003950 TC...	-97.000	HILTON WORLDWIDE HOLDINGS INC 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	85.760000	-6,891.55	8,317.88	1,426.33
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		436106108	20190318S004180 TC...	-65.000	HOLLYFRONTIER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	52.200000	-4,688.52	3,392.46	-1,296.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		436440101	20190318S004760 TC...	-10.000	HOLOGIC INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.630000	-377.36	476.21	98.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		438516106	20190318S003310 TC...	-325.000	HONEYWELL INTERNATIONAL INC 328047...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	155.350000	-19,243.64	50,485.65	31,242.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		444859102	20190318S004470 TC...	-40.000	HUMANA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	280.140000	-3,435.30	11,205.15	7,769.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		446150104	20190318S004960 TC...	-408.000	HUNTINGTON BANCSHARES INC/OH 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	13.750000	-6,962.83	5,606.86	-1,355.97
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		446413106	20190318S004310 TC...	-52.000	HUNTINGTON INGALLS INDUSTRIES 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	204.410000	-13,622.91	10,628.79	-2,994.12
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		44980X109	20190318S004850 TC...	-5.000	IPG PHOTONICS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	153.610000	-1,233.43	768.00	-465.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		452308109	20190318S004040 TC...	-81.000	ILLINOIS TOOL WORKS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	143.180000	-4,409.97	11,596.81	7,186.84
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		458140100	20190318S002900 TC...	-1,915.000	INTEL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	54.330000	-34,649.83	104,026.23	69,376.40
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		459200101	20190318S003080 TC...	-626.000	INTERNATIONAL BUSINESS MACHINE 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	139.430000	-56,306.19	87,277.34	30,971.15
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		460146103	20190318S003830 TC...	-119.000	INTERNATIONAL PAPER CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.510000	-3,583.84	5,414.72	1,830.88
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		46625H100	20190318S002940 TC...	-1,497.000	JPMORGAN CHASE & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	106.550000	-53,654.59	159,492.04	105,837.45
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		469814107	20190318S004110 TC...	-77.000	JACOBS ENGINEERING GROUP INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	73.810000	-3,257.27	5,682.71	2,425.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		47233W109	20190318S004990 TC...	-728.000	JEFFERIES FINANCIAL GROUP INC 328047...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.430000	-18,338.62	14,139.39	-4,199.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		478160104	20190318S003480 TC...	-227.000	JOHNSON & JOHNSON 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	137.600000	-14,683.88	31,233.09	16,549.21
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		485170302	20190318S004750 TC...	-11.000	KANSAS CITY SOUTHERN 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	114.500000	-1,115.93	1,259.40	143.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		487836108	20190318S004450 TC...	-43.000	KELLOGG CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	54.270000	-2,326.44	2,333.25	6.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		493267108	20190318S003020 TC...	-895.000	KEYCORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.380000	-9,975.11	15,548.18	5,573.07
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		494368103	20190318S004880 TC...	-4.000	KIMBERLY-CLARK CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	120.190000	-232.80	480.72	247.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		501889208	20190318S004080 TC...	-79.000	LKQ CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.860000	-2,575.92	2,200.32	-375.60



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		5054DR409	20190318S004090 TC...	-78.000	LABORATORY CORP OF AMERICA HOL 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	154.360000	-8,506.06	12,039.33	5,533.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		512807108	20190318S004070 TC...	-79.000	LAM RESEARCH CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	182.390000	-4,191.96	14,408.03	10,216.07
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		518439104	20190318S004570 TC...	-23.000	ESTEE LAUDER COS INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	162.740000	-1,474.02	3,742.80	2,268.78
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		526057104	20190318S003490 TC...	-223.000	LENNAR CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.730000	-11,041.59	10,541.98	-399.51
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		532457108	20190318S003050 TC...	-721.000	ELI LILLY & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	123.940000	-38,854.75	89,354.16	50,499.41
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		534187109	20190318S003250 TC...	-359.000	LINCOLN NATIONAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	62.720000	-20,979.20	22,513.49	1,534.29
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		53814L108	20190318S002850 TC...	-5,478.000	LIVENT CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	12.590000	-33,442.67	68,926.03	35,483.36
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		539830109	20190318S004670 TC...	-16.000	LOCKHEED MARTIN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	296.150000	-2,067.82	4,738.21	2,670.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		540424108	20190318S004320 TC...	-50.000	LOEWS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.780000	-1,963.64	2,388.58	404.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		55261F104	20190318S004340 TC...	-49.000	M&T BANK CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	172.520000	-4,939.01	8,453.00	3,513.99
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		55354G100	20190318S003700 TC...	-142.000	MSCI INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	189.580000	-22,675.62	26,918.94	4,243.32
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		565849105	20190318S003230 TC...	-374.000	MARATHON OIL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.270000	-7,622.26	6,456.08	-1,166.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		56585A102	20190318S003090 TC...	-600.000	MARATHON PETROLEUM CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	60.450000	-17,539.72	36,265.02	18,725.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		574599106	20190318S003210 TC...	-414.000	MASCO CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	38.980000	-6,183.54	16,134.40	9,950.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		57636G104	20190318S004220 TC...	-59.000	MASTERCARD INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	231.170000	-3,100.41	13,638.41	10,538.00
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		57772K101	20190318S003910 TC...	-99.000	MAXIM INTEGRATED PRODUCTS INC 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	54.140000	-4,774.52	5,359.05	584.53
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		580135101	20190318S004140 TC...	-73.000	MCDONALD'S CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	185.330000	-3,930.63	13,528.36	9,597.73
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		58155G103	20190318S003940 TC...	-112.000	MCKESSON CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	119.260000	-10,886.99	13,356.10	2,469.11
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		58933Y105	20190318S003420 TC...	-260.000	MERCK & CO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.570000	-8,490.91	21,205.97	12,715.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		59156R108	20190318S002990 TC...	-1,074.000	METLIFE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.310000	-38,595.73	48,654.24	10,058.51
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		592688105	20190318S004860 TC...	-5.000	METTLER-TOLEDO INTERNATIONAL I 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	708.580000	-2,017.45	3,542.81	1,525.36
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		594918104	20190318S003030 TC...	-761.000	MICROSOFT CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	115.910000	-22,854.90	88,200.65	65,345.75
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		608190104	20190318S004250 TC...	-56.000	MOHAWK INDUSTRIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	128.570000	-8,822.42	7,199.40	-1,623.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		609207105	20190318S003920 TC...	-99.000	MONDELEZ INTERNATIONAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.800000	-2,600.47	4,731.39	2,130.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		61174X109	20190318S003510 TC...	-220.000	MONSTER BEVERAGE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	60.270000	-7,949.87	13,257.57	5,307.70
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		61744E448	20190318S004010 TC...	-87.000	MORGAN STANLEY 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	43.330000	-2,211.38	3,769.01	1,557.63
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		629377508	20190318S003300 TC...	-326.000	NRG ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	41.970000	-6,903.39	13,679.59	6,776.20
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		641100104	20190318S003630 TC...	-159.000	NETAPP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	68.060000	-6,652.19	10,820.20	4,168.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		651229106	20190318S004980 TC...	-1,675.000	NEWELL BRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	15.560000	-57,052.63	26,050.10	-31,002.53
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		654106103	20190318S003270 TC...	-342.000	NIKE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	86.800000	-8,010.32	29,682.64	21,672.32
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		655844108	20190318S003660 TC...	-154.000	NORFOLK SOUTHERN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	179.520000	-7,446.79	27,644.56	20,197.77
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		655859104	20190318S004050 TC...	-81.000	NORTHERN TRUST CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	94.920000	-5,112.79	7,687.81	2,575.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		666807102	20190318S003770 TC...	-131.000	NORTHROP GRUMMAN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	271.210000	-12,282.20	35,527.06	23,244.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		670346105	20190318S003340 TC...	-305.000	NUCOR CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	58.530000	-12,949.29	17,849.12	4,899.83
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		67066G104	20190318S004480 TC...	-39.000	NVIDIA CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	169.810000	-1,231.59	6,622.21	5,390.62
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		67103H107	20190318S004240 TC...	-57.000	O'REILLY AUTOMOTIVE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	370.020000	-5,762.90	21,090.43	15,327.53
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		674599105	20190318S004150 TC...	-71.000	OCCIDENTAL PETROLEUM CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.470000	-3,158.23	4,647.77	1,489.54
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		68389X105	20190318S002840 TC...	-5,601.000	ORACLE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	52.940000	-123,660.14	296,471.07	172,810.93
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		69331C108	20190318S002810 TC...	-22,561.000	PG&E CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.650000	-957,911.43	443,148.67	-514,762.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		693475105	20190318S003460 TC...	-239.000	PNC FINANCIAL SERVICES GROUP I 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	129.860000	-26,802.39	31,034.34	4,231.95
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		693506107	20190318S003820 TC...	-121.000	PPG INDUSTRIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.030000	-5,212.13	13,312.54	7,100.41
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		693718108	20190318S004460 TC...	-41.000	PACCAR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.650000	-941.97	2,773.30	1,831.33
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		701094104	20190318S003890 TC...	-101.000	PARKER-HANNIFIN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	170.770000	-5,591.51	17,246.78	10,655.27
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		717081103	20190318S002830 TC...	-8,712.000	PFIZER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	41.780000	-175,267.95	363,917.28	188,649.33
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		718546104	20190318S003850 TC...	-111.000	PHILLIPS 66 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	98.520000	-4,851.33	10,934.74	6,083.41



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		723787107	201903185004290 TC...	-54.000	PIONEER NATURAL RESOURCES CO 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	135.670000	-5,970.41	7,325.67	1,355.26
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74144T108	201903185003720 TC...	-138.000	T ROWE PRICE GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	102.440000	-8,817.12	14,135.49	5,318.37
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74251V102	201903185003760 TC...	-134.000	PRINCIPAL FINANCIAL GROUP INC 328047...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	52.170000	-4,737.63	6,989.67	2,252.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		744320102	201903185004020 TC...	-83.000	PRUDENTIAL FINANCIAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	96.980000	-5,261.75	7,965.61	2,703.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		745867101	201903185003990 TC...	-93.000	PULTEGROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.870000	-2,986.63	2,498.17	-488.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74736K101	201903185004190 TC...	-65.000	QORVO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	69.660000	-4,728.79	4,527.35	-201.44
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74762E102	201903185003580 TC...	-172.000	QUANTA SERVICES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	37.350000	-3,774.00	6,422.82	2,648.82
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		74834L100	201903185004350 TC...	-49.000	QUEST DIAGNOSTICS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	88.450000	-3,046.55	4,333.62	1,287.07
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		751212101	201903185004170 TC...	-67.000	RALPH LAUREN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	120.780000	-8,312.83	8,091.65	-221.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		754730109	201903185004230 TC...	-59.000	RAYMOND JAMES FINANCIAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.890000	-4,639.96	4,831.00	191.04
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		755111507	201903185004490 TC...	-39.000	RAYTHEON CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	177.950000	-2,743.81	6,939.66	4,195.85
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		758849103	201903185004370 TC...	-47.000	REGENCY CENTERS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	64.760000	-3,137.81	3,043.33	-94.48
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		7591EP100	201903185003140 TC...	-477.000	REGIONS FINANCIAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	15.740000	-4,819.07	7,504.30	2,685.23
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		760759100	201903185004530 TC...	-38.000	REPUBLIC SERVICES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	78.630000	-1,518.14	2,987.61	1,469.47
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		770323103	201903185004100 TC...	-78.000	ROBERT HALF INTERNATIONAL INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.930000	-2,545.82	5,141.88	2,596.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		773903109	201903185004580 TC...	-23.000	ROCKWELL AUTOMATION INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	179.330000	-1,961.49	4,124.36	2,162.87
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		778296103	201903185004500 TC...	-39.000	ROSS STORES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	89.900000	-998.30	3,505.76	2,507.46
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		78409V104	201903185004410 TC...	-45.000	S&P GLOBAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	203.180000	-2,646.74	9,142.64	6,495.90
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		78410G104	201903185004800 TC...	-7.000	SBA COMMUNICATIONS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	190.950000	-1,057.61	1,336.58	278.97
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		78440X101	201903185004330 TC...	-50.000	SL GREEN REALTY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	90.380000	-6,251.48	4,518.56	-1,732.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		78486Q101	201903185004700 TC...	-15.000	SVB FINANCIAL GROUP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	246.210000	-4,712.00	3,692.99	-1,019.01
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		806407102	201903185005140 TC...	-12.000	HENRY SCHEIN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	59.290000	-681.16	711.38	30.22
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		808513105	201903185003200 TC...	-416.000	CHARLES SCHWAB CORP/TC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.450000	-9,916.09	18,903.83	8,987.74
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		81211K100	201903185004590 TC...	-22.000	SEALED AIR CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.300000	-578.35	996.41	418.06
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		824348106	201903185004660 TC...	-17.000	SHERWIN-WILLIAMS CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	431.030000	-2,608.70	7,327.28	4,718.58
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		83088M102	201903185003860 TC...	-112.000	SKYWORKS SOLUTIONS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.760000	-9,638.80	9,380.15	-258.65
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		831865209	201903185005090 TC...	-59.000	AO SMITH CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.320000	-3,433.06	3,027.40	-405.66
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		844741108	201903185003400 TC...	-266.000	SOUTHWEST AIRLINES CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.370000	-4,531.48	13,662.24	9,130.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		867914103	201903185003620 TC...	-164.000	SUNTRUST BANKS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	63.800000	-5,110.10	10,461.83	5,351.73
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		87165B103	201903185003530 TC...	-209.000	SYNCHRONY FINANCIAL 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	33.310000	-6,494.41	6,960.12	465.71
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		871829107	201903185003680 TC...	-148.000	SYSCO CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	66.270000	-5,066.29	9,806.72	4,740.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		874054109	201903185004870 TC...	-5.000	TAKE-TWO INTERACTIVE SOFTWARE 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	93.550000	-527.26	467.70	-59.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		882509104	201903185003040 TC...	-751.000	TEXAS INSTRUMENTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.740000	-26,387.76	83,159.02	56,771.26
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		883203101	201903185003330 TC...	-308.000	TEXTRON INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.780000	-8,461.16	15,945.72	7,484.56
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		88579V101	201903185003650 TC...	-154.000	3M CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	208.080000	-11,994.35	32,042.74	20,048.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		891027104	201903185005130 TC...	-30.000	TORCHMARK CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.110000	-933.33	2,493.03	1,559.70
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		891906109	201903185003570 TC...	-185.000	TOTAL SYSTEM SERVICES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	94.350000	-7,267.00	17,453.13	10,186.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		892356106	201903185004780 TC...	-8.000	TRACTOR SUPPLY CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	89.460000	-614.03	715.61	101.58
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		89417E109	201903185004840 TC...	-6.000	TRAVELERS COS INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	134.180000	-353.32	805.01	451.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		902973304	201903185003350 TC...	-298.000	US BANCORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	52.070000	-9,339.49	15,514.41	6,174.92
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		907818108	201903185003180 TC...	-444.000	UNION PACIFIC CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	165.000000	-16,073.06	73,255.71	57,182.65
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		910047109	201903185003640 TC...	-159.000	UNITED CONTINENTAL HOLDINGS IN 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.690000	-9,282.96	12,987.35	3,704.39
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		911363109	201903185004360 TC...	-48.000	UNITED RENTALS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	120.140000	-4,913.42	5,766.28	852.86
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		913903100	201903185004260 TC...	-86.000	UNIVERSAL HEALTH SERVICES INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	134.240000	-6,367.24	7,516.92	1,129.68
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		91529V106	201903185003780 TC...	-131.000	UNUM GROUP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	36.380000	-3,438.32	4,764.73	1,326.41



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KR2F19020002	KR2F19020002 S&P 500 INDEX	S		91913Y100	201903185003550 TC...	-199.000	VALERO ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	85.080000	-6,086.41	16,929.20	10,842.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92343E102	201903185004620 TC...	-21.000	VERISIGN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	181.620000	-1,535.72	3,813.81	2,278.09
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		92345Y105	201903185004730 TC...	-12.000	VERISK ANALYTICS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	128.430000	-944.91	1,541.04	596.13
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		94106L109	201903185004680 TC...	-16.000	WASTE MANAGEMENT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.970000	-584.29	1,615.37	1,031.08
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		941848103	201903185003590 TC...	-168.000	WATERS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	244.970000	-14,910.37	41,153.16	26,242.79
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		94974E101	201903185002860 TC...	-5,268.000	WELLS FARGO & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.660000	-184,458.88	266,833.90	82,375.02
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		959802109	201903185005030 TC...	-204.000	WESTERN UNION CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	18.350000	-2,946.13	3,741.82	795.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		963134107	201903185004600 TC...	-22.000	WYNN RESORTS LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	115.790000	-2,372.58	2,547.17	174.59
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		984121608	201903185003390 TC...	-279.000	XEROX CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	31.610000	-6,602.87	8,816.98	2,214.11
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		988498101	201903185003560 TC...	-188.000	YUM! BRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.900000	-7,157.78	18,967.54	11,809.76
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		989701107	201903185005010 TC...	-221.000	ZIONS BANCORP NA 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.160000	-5,262.25	10,862.55	5,600.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G0176J109	201903185004830 TC...	-5.000	ALLEGION PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	88.410000	-195.42	442.00	246.58
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G0177J108	201903185003610 TC...	-121.000	ALLERGAN PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	151.250000	-26,774.91	18,300.10	-5,474.81
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G29183103	201903185003280 TC...	-332.000	EATON CORP PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	80.580000	-17,372.39	26,749.72	9,377.33
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G47791101	201903185003940 TC...	-98.000	INGERSOLL-RAND PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	106.100000	-4,188.23	10,396.92	6,208.69
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G491BT108	201903185005000 TC...	-532.000	INVESCO LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.780000	-11,563.93	10,518.83	-1,045.10
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G51502105	201903185003370 TC...	-251.000	JOHNSON CONTROLS INTERNATIONAL 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	35.830000	-10,960.79	10,424.21	-536.58
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G6095L109	201903185004000 TC...	-92.000	APTIV PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	61.960000	-3,741.10	7,539.53	3,798.43
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G66721104	201903185004300 TC...	-53.000	NORWEGIAN CRUISE LINE HOLDINGS 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	55.550000	-2,816.41	2,943.71	127.30
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G7945M107	201903185005060 TC...	-120.000	SEAGATE TECHNOLOGY PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.680000	-3,326.44	5,720.62	2,394.18
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G7500T104	201903185004280 TC...	-84.000	PENTAIR PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	42.620000	-1,476.38	2,301.04	824.66
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		G96629103	201903185004790 TC...	-8.000	WILLIS TOWERS WATSON PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	173.650000	-907.80	1,389.12	481.32
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		H1467J104	201903185004890 TC...	-3.000	CHUBB LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	136.350000	-263.64	409.02	145.38
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		H84969104	201903185003870 TC...	-106.000	TE CONNECTIVITY LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.700000	-4,449.35	8,871.28	4,421.93
KR2F19020002	KR2F19020002 S&P 500 INDEX	S		N53745100	201903185003220 TC...	-379.000	LYONDELLBASELL INDUSTRIES NV 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	87.000000	-23,660.85	32,969.73	5,308.88



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GRAND TOTAL						39,862,464...							-421,575.34	-803.97	-543,736.90
INTEREST						0.000							564,952.53	564,952.53	0.00
U.S. DOLLAR						0.000							564,952.53	564,952.53	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		996055619	201901035000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/3/2019	1/3/2019	1/1/2019	0.000000	16,814.94	16,814.94	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		996055619	201902045000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/4/2019	2/4/2019	2/1/2019	0.000000	27,027.50	27,027.50	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		996055619	201903045000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/4/2019	3/4/2019	3/1/2019	0.000000	32,060.60	32,060.60	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828B25	201901155000080	0.000	US TREAS-CPI INFLAT 0.625% 01/15/2024		1/15/2019	1/15/2019	1/15/2019	0.000000	69,664.69	69,664.69	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828H45	201901155000020	0.000	US TREAS-CPI INFLAT 0.250% 01/15/2025		1/15/2019	1/15/2019	1/15/2019	0.000000	17,989.93	17,989.93	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828JX9	201901155000050	0.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		1/15/2019	1/15/2019	1/15/2019	0.000000	82,471.91	82,471.91	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	ITC		912828JX9	201901155000050	0.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		1/15/2019	1/15/2019	1/15/2019	0.000000	-82,471.91	-82,471.91	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828JX9	20190116A000090	0.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		1/15/2019	1/15/2019	1/15/2019	0.000000	81,613.91	81,613.91	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828LA6	201901155000030	0.000	US TREAS-CPI INFLAT 1.875% 07/15/2019		1/15/2019	1/15/2019	1/15/2019	0.000000	73,172.14	73,172.14	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828MF4	201901155000040	0.000	US TREAS-CPI INFLAT 1.375% 01/15/2020		1/15/2019	1/15/2019	1/15/2019	0.000000	62,214.38	62,214.38	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828TE0	201901155000070	0.000	US TREAS-CPI INFLAT 0.125% 07/15/2022		1/15/2019	1/15/2019	1/15/2019	0.000000	4,117.54	4,117.54	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828TE0	201901155000090	0.000	US TREAS-CPI INFLAT 0.125% 07/15/2022		1/15/2019	1/15/2019	1/15/2019	0.000000	34,312.82	34,312.82	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828UH1	201901155000060	0.000	US TREAS-CPI INFLAT 0.125% 01/15/2023		1/15/2019	1/15/2019	1/15/2019	0.000000	20,340.26	20,340.26	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828VM9	201901155000100	0.000	US TREAS-CPI INFLAT 0.375% 07/15/2023		1/15/2019	1/15/2019	1/15/2019	0.000000	81,630.05	81,630.05	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IT		912828VM9	201901155000110	0.000	US TREAS-CPI INFLAT 0.375% 07/15/2023		1/15/2019	1/15/2019	1/15/2019	0.000000	43,993.77	43,993.77	0.00
INTEREST ACCRUAL						40,305,255...							0.00	-803.97	0.00
U.S. DOLLAR						40,305,255...							0.00	-803.97	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IA		996055619	20190103A000100	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/31/2018	12/31/2018	1/1/2019	0.000000	0.00	28.22	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IA		996055619	20190204A000090	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/31/2019	1/31/2019	2/1/2019	0.000000	0.00	32.29	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IA		996055619	20190304A000090	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/28/2019	2/28/2019	3/1/2019	0.000000	0.00	-7.78	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IA		912828JX9	20190116A000100	7,762,920.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		1/14/2019	1/14/2019	1/15/2019	0.000000	0.00	-858.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	IA		912828UH1	20190115A000210	32,542,335.000	US TREAS-CPI INFLAT 0.125% 01/15/2023		1/14/2019	1/14/2019	1/15/2019	0.000000	0.00	1.30	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			20190214A000170	0.000	REVERSE DEC BNY SL REBATES GL ACC..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-52,398.30	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190214A000160	0.000	REVERSE DEC BNY SL BANK FEES GL AC..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	1,927.46	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190214A000190	0.000	JAN BNY SL BANK FEES GL ACCT (220390)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-1,345.94	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190315A000100	0.000	REVERSE JAN BNY SL BANK FEES GL AC..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	1,345.94	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190315A000140	0.000	FEB BNY SL BANK FEES GL ACCT (220390)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-925.39	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190412A000110	0.000	REVERSE FEB BNY SL BANK FEES GL AC..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	925.39	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190412A000130	0.000	MAR BNY SL BANK FEES GL ACCT (220390)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-656.49	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190214A000170	0.000	REVERSE DEC BNY SL REBATES GL ACC..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	52,398.30	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190214A000150	0.000	REVERSEDEC BNY SL GROSS EARN GL A..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-65,248.52	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190214A000180	0.000	JAN BNY SL GROSS EARN GL ACCT (1203..		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	8,973.19	0.00



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KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190315A000090	0.000	REVERSE JAN BNY SL GROSS EARN GL A...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-8,973.19	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190315A000130	0.000	FEB BNY SL GROSS EARN GL ACCT (1203...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	6,169.46	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190412A000100	0.000	REVERSE FEB BNY SL GROSS EARN GL A...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-6,169.46	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190412A000120	0.000	MAR BNY SL GROSS EARN GL ACCT (1203...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	4,376.81	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190214A000160	0.000	REVERSE DEC BNY SL BANK FEES GL AC...		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-1,927.46	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190214A000190	0.000	JAN BNY SL BANK FEES GL ACCT (710480)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	1,345.94	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190315A000100	0.000	REVERSE JAN BNY SL BANK FEES GL AC...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-1,345.94	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190315A000140	0.000	FEB BNY SL BANK FEES GL ACCT (710480)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	925.39	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190412A000110	0.000	REVERSE FEB BNY SL BANK FEES GL AC...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-925.39	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190412A000130	0.000	MAR BNY SL BANK FEES GL ACCT (710480)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	656.49	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190214A000150	0.000	REVERSEDEC BNY SL GROSS EARN GL A...		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	65,248.52	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190214A000180	0.000	JAN BNY SL GROSS EARN GL ACCT (6250...		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-8,973.19	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190315A000090	0.000	REVERSE JAN BNY SL GROSS EARN GL A...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	8,973.19	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190315A000130	0.000	FEB BNY SL GROSS EARN GL ACCT (6250...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-6,169.46	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190412A000100	0.000	REVERSE FEB BNY SL GROSS EARN GL A...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	6,169.46	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	JNL			20190412A000120	0.000	MAR BNY SL GROSS EARN GL ACCT (6250...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-4,376.81	0.00		
MATURITIES													-8,306,656.90	7,762,920.00	-543,736.90		
U.S. DOLLAR														-8,306,656.90	7,762,920.00	-543,736.90	
KR2F39010002	KR2F39010002 INTERNAL TIPS	MT		912828JX9	20190115P000010	-7,762,920.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		1/15/2019	1/15/2019	1/15/2019	100.000000	-8,306,656.90	7,762,920.00	-543,736.90		
PURCHASES														8,340,743.85	-8,340,743.85	0.00	
U.S. DOLLAR														8,340,743.85	-8,340,743.85	0.00	
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20190103S0000110	16,814.940	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N...	1/3/2019	1/3/2019	1/3/2019	1.000000	16,814.94	-16,814.94	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20190115S0000220	8,251,969.490	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N...	1/15/2019	1/15/2019	1/15/2019	1.000000	8,251,969.49	-8,251,969.49	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20190204S0000100	27,027.500	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N...	2/4/2019	2/4/2019	2/4/2019	1.000000	27,027.50	-27,027.50	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20190214S0000130	7,627.250	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N...	2/14/2019	2/14/2019	2/14/2019	1.000000	7,627.25	-7,627.25	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20190304S0000100	32,060.600	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N...	3/4/2019	3/4/2019	3/4/2019	1.000000	32,060.60	-32,060.60	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	B		996085619	20190314S0000090	5,244.070	EB TEMP IVN FD VAR RT 12/31/149 FEE CL	BANK OF N...	3/14/2019	3/14/2019	3/14/2019	1.000000	5,244.07	-5,244.07	0.00		
RECEIPTS AND DISBURSEMENT TRANSACTIONS														-1,007,743.50	0.00	0.00	
U.S. DOLLAR															-1,007,743.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		99VVARLV9	20190115S0000200 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS REAL		1/15/2019	1/15/2019		0.000000	-10,922.76	-10,922.76	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		99VVARLV9	20190215S0000080 CPZ...	0.000	TRANSFER TO KR2F9001002 KRS REAL		2/15/2019	2/15/2019		0.000000	-7,627.25	-7,627.25	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		99VVARLV9	20190315S0000080 TRA...	0.000	TRANSFER TO KR2F9001002 KRS REAL		3/15/2019	3/15/2019		0.000000	-5,244.07	-5,244.07	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190102S0000070	-1,030.000	ILB INFLATION ADJUSTMENTS US TREAS-		1/2/2019	1/2/2019	1/2/2019	0.000000	-1,030.00	0.00	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190103S0000080	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS-		1/3/2019	1/3/2019	1/3/2019	0.000000	-2,472.00	0.00	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190104S0000070	-7,210.000	ILB INFLATION ADJUSTMENTS US TREAS-		1/4/2019	1/4/2019	1/4/2019	0.000000	-7,210.00	0.00	0.00		
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190107S0000070	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS-		1/7/2019	1/7/2019	1/7/2019	0.000000	-2,472.00	0.00	0.00		



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	SW		912828B25	20190108S000070	-2,266.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-2,266.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190109S000070	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190110S000070	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190111S000070	-7,210.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-7,210.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190114S000070	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190115S0000170	-2,266.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-2,266.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190116S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190117S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190118S000060	-7,210.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-7,210.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190122S000060	-4,738.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-4,738.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190123S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190124S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190125S000060	-7,210.000	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-7,210.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190128S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190129S000060	-2,266.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-2,266.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190130S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190131S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190201S000060	-7,416.000	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-7,416.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190204S000070	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190205S000060	-2,678.000	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-2,678.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190206S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190207S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190208S000060	-7,622.000	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-7,622.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190211S000060	-2,678.000	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-2,678.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190212S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190213S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190214S000060	-2,678.000	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-2,678.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190215S000060	-7,622.000	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-7,622.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190219S000060	-4,944.000	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-4,944.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190220S000060	-2,678.000	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-2,678.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190221S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190222S000060	-7,622.000	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-7,622.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190225S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190226S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-2,472.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190227S000060	-2,678.000	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-2,678.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828B25	20190228S000060	-2,472.000	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-2,472.00	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	20190301S000050	206.000	ILB INFLATION ADJUSTMENTS US TREAS		3/1/2019	3/1/2019	3/1/2019	0.000000	206.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190304S000070	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190305S000060	1,442.000	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	1,442.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190306S000060	1,442.000	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	1,442.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190307S000060	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190308S000060	4,120.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	4,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190311S000060	1,442.000	ILB INFLATION ADJUSTMENTS US TREAS		3/11/2019	3/11/2019	3/11/2019	0.000000	1,442.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190312S000060	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS		3/12/2019	3/12/2019	3/12/2019	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190313S000060	1,442.000	ILB INFLATION ADJUSTMENTS US TREAS		3/13/2019	3/13/2019	3/13/2019	0.000000	1,442.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190314S000060	1,442.000	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	1,442.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190315S000060	4,120.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	4,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190318S000060	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190319S000060	1,442.000	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	1,442.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190320S000060	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190321S000060	1,442.000	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	1,442.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190322S000060	4,120.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	4,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190325S000060	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190326S000060	1,442.000	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	1,442.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190327S000060	1,442.000	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	1,442.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190328S000060	1,236.000	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	1,236.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828B25	20190329S000060	4,120.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	4,120.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190102S000080	-675.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-675.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190103S000090	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-1,620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190104S000080	-4,590.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-4,590.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190107S000080	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-1,620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190108S000080	-1,485.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-1,485.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190109S000080	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-1,620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190110S000080	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-1,620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190111S000080	-4,590.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-4,590.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190114S000080	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-1,620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190115S000180	-1,485.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-1,485.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190116S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-1,620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190117S000070	-1,485.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-1,485.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190118S000070	-4,725.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-4,725.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190122S000070	-3,105.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-3,105.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190123S000070	-1,485.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-1,485.00	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	SW		912828H45	20190124S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/24/2019	1/24/2019	1/24/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190125S000070	-4,725.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/25/2019	1/25/2019	1/25/2019	0.000000	-4,725.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190128S000070	-1,485.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/28/2019	1/28/2019	1/28/2019	0.000000	-1,485.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190129S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/29/2019	1/29/2019	1/29/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190130S000070	-1,485.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/30/2019	1/30/2019	1/30/2019	0.000000	-1,485.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190131S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/31/2019	1/31/2019	1/31/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190201S000070	-4,860.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/1/2019	2/1/2019	2/1/2019	0.000000	-4,860.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190204S000080	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/4/2019	2/4/2019	2/4/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190205S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/5/2019	2/5/2019	2/5/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190206S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/6/2019	2/6/2019	2/6/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190207S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/7/2019	2/7/2019	2/7/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190208S000070	-4,995.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/8/2019	2/8/2019	2/8/2019	0.000000	-4,995.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190211S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/11/2019	2/11/2019	2/11/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190212S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/12/2019	2/12/2019	2/12/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190213S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/13/2019	2/13/2019	2/13/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190214S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/14/2019	2/14/2019	2/14/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190215S000070	-4,995.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/15/2019	2/15/2019	2/15/2019	0.000000	-4,995.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190219S000070	-3,240.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/19/2019	2/19/2019	2/19/2019	0.000000	-3,240.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190220S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/20/2019	2/20/2019	2/20/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190221S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/21/2019	2/21/2019	2/21/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190222S000070	-4,860.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/22/2019	2/22/2019	2/22/2019	0.000000	-4,860.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190225S000070	-1,755.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/25/2019	2/25/2019	2/25/2019	0.000000	-1,755.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190226S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/26/2019	2/26/2019	2/26/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190227S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/27/2019	2/27/2019	2/27/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828H45	20190228S000070	-1,620.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/28/2019	2/28/2019	2/28/2019	0.000000	-1,620.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190301S000060	135.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/1/2019	3/1/2019	3/1/2019	0.000000	135.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190304S000080	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/4/2019	3/4/2019	3/4/2019	0.000000	810.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190305S000070	945.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/5/2019	3/5/2019	3/5/2019	0.000000	945.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190306S000070	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/6/2019	3/6/2019	3/6/2019	0.000000	810.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190307S000070	945.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/7/2019	3/7/2019	3/7/2019	0.000000	945.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190308S000070	2,700.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/8/2019	3/8/2019	3/8/2019	0.000000	2,700.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190311S000070	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/11/2019	3/11/2019	3/11/2019	0.000000	810.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190312S000070	945.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/12/2019	3/12/2019	3/12/2019	0.000000	945.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190313S000070	810.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/13/2019	3/13/2019	3/13/2019	0.000000	810.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190314S000070	945.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/14/2019	3/14/2019	3/14/2019	0.000000	945.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190315S000070	2,565.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/15/2019	3/15/2019	3/15/2019	0.000000	2,565.000	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	20190318S000070	945.000	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	945.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190319S000070	810.000	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190320S000070	945.000	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	945.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190321S000070	810.000	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190322S000070	2,700.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	2,700.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190325S000070	810.000	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190326S000070	945.000	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	945.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190327S000070	810.000	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	810.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190328S000070	945.000	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	945.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828H45	20190329S000070	2,700.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	2,700.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20190102S000010	-396.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20190103S000020	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20190104S000010	-2,508.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-2,508.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20190107S000010	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20190108S000010	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20190109S000010	-792.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-792.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20190110S000010	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20190111S000010	-2,508.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-2,508.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828JX9	20190114S000010	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190102S000020	-396.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-396.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190103S000030	-792.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-792.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190104S000020	-2,574.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-2,574.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190107S000020	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190108S000020	-792.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-792.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190109S000020	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190110S000020	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190111S000020	-2,508.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-2,508.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190114S000020	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190115S0000120	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190116S000010	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190117S000010	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190118S000010	-2,508.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-2,508.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190122S000010	-1,716.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-1,716.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190123S000010	-792.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-792.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190124S000010	-858.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190125S000010	-2,508.000	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-2,508.00	0.00	0.00



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KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190128S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190129S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190130S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190131S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190201S000010	-2,574.000	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-2,574.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190204S000020	-924.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190205S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190206S000010	-924.000	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190207S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190208S000010	-2,706.000	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-2,706.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190211S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190212S000010	-924.000	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190213S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190214S000010	-924.000	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190215S000010	-2,640.000	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-2,640.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190219S000010	-1,782.000	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-1,782.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190220S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190221S000010	-924.000	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190222S000010	-2,640.000	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-2,640.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190225S000010	-924.000	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190226S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190227S000010	-924.000	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-924.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828LA6	20190228S000010	-558.000	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-858.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190301S000010	66.000	ILB INFLATION ADJUSTMENTS US TREAS		3/1/2019	3/1/2019	3/1/2019	0.000000	66.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190304S000020	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190305S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190306S000010	528.000	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	528.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190307S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190308S000010	1,452.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	1,452.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190311S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/11/2019	3/11/2019	3/11/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190312S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/12/2019	3/12/2019	3/12/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190313S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/13/2019	3/13/2019	3/13/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190314S000010	528.000	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	528.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190315S000010	1,366.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	1,366.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190318S000010	528.000	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	528.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190319S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	462.00	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	20190320S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190321S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190322S000010	1,452.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	1,452.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190325S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190326S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190327S000010	528.000	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	528.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190328S000010	462.000	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	462.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828LA6	20190329S000010	1,452.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	1,452.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190102S000030	-387.500	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-387.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190103S000040	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190104S000030	-2,945.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-2,945.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190107S000030	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190108S000030	-930.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-930.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190109S000030	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190110S000030	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190111S000030	-2,867.500	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-2,867.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190114S000030	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190115S000130	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190116S000020	-930.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-930.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190117S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190118S000020	-2,945.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-2,945.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190122S000020	-1,937.500	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-1,937.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190123S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190124S000020	-930.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-930.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190125S000020	-2,945.000	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-2,945.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190128S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190129S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190130S000020	-930.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-930.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190131S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190201S000020	-3,022.500	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-3,022.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190204S000030	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190205S000020	-1,085.000	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-1,085.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190206S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190207S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190208S000020	-3,100.000	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-3,100.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190211S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-1,007.50	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	SW		912828MF4	20190212S000020	-1,085.000	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-1,085.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190213S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190214S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190215S000020	-3,100.000	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-3,100.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190219S000020	-2,092.500	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-2,092.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190220S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190221S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190222S000020	-3,100.000	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-3,100.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190225S000020	-1,085.000	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-1,085.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190226S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190227S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828MF4	20190228S000020	-1,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-1,007.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190304S000030	620.000	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	620.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190305S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190306S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190307S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190308S000020	1,705.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	1,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190311S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/11/2019	3/11/2019	3/11/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190312S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/12/2019	3/12/2019	3/12/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190313S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/13/2019	3/13/2019	3/13/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190314S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190315S000020	1,705.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	1,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190318S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190319S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190320S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190321S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190322S000020	1,705.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	1,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190325S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190326S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190327S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190328S000020	542.500	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	542.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828MF4	20190329S000020	1,705.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	1,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190102S000040	-2,800.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-2,800.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190103S000050	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190104S000040	-20,160.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-20,160.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190107S000040	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-6,720.00	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	SW		912828TE0	20190108S000040	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190109S000040	-6,160.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-6,160.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190110S000040	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190111S000040	-20,160.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-20,160.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190114S000040	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190115S0000140	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190116S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190117S000030	-6,160.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-6,160.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190118S000030	-20,160.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-20,160.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190122S000030	-13,440.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-13,440.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190123S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190124S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190125S000030	-19,600.000	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-19,600.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190128S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190129S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190130S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190131S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190201S000030	-20,720.000	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-20,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190204S000040	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190205S000030	-7,280.000	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190206S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190207S000030	-7,280.000	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190208S000030	-20,720.000	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-20,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190211S000030	-7,280.000	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190212S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190213S000030	-7,280.000	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190214S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190215S000030	-21,280.000	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-21,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190219S000030	-14,000.000	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-14,000.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190220S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190221S000030	-7,280.000	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190222S000030	-20,720.000	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-20,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190225S000030	-7,280.000	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190226S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-6,720.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190227S000030	-7,280.000	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-7,280.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828TE0	20190228S000030	-6,720.000	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-6,720.00	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		912828TE0	20190301S000020	560.000	ILB INFLATION ADJUSTMENTS US TREAS		3/1/2019	3/1/2019	3/1/2019	0.000000	560.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190304S000040	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190305S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190306S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190307S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190308S000030	11,200.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	11,200.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190311S000030	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS		3/11/2019	3/11/2019	3/11/2019	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190312S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/12/2019	3/12/2019	3/12/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190313S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/13/2019	3/13/2019	3/13/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190314S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190315S000030	11,200.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	11,200.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190318S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190319S000030	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190320S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190321S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190322S000030	11,200.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	11,200.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190325S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190326S000030	3,360.000	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	3,360.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190327S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190328S000030	3,920.000	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	3,920.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828TE0	20190329S000030	11,200.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	11,200.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190102S000050	-1,487.500	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-1,487.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190103S000060	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-3,570.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190104S000050	-10,710.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-10,710.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190107S000050	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-3,570.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190108S000050	-3,272.500	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-3,272.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190109S000050	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-3,570.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190110S000050	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-3,570.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190111S000050	-10,710.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-10,710.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190114S000050	-3,272.500	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-3,272.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190115S000150	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-3,570.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190116S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-3,570.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190117S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-3,570.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190118S000040	-10,412.500	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-10,412.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190122S000040	-7,140.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-7,140.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190123S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-3,570.00	0.00	0.00



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Period : 1/1/2019 to 3/31/2019

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	SW		912828UH1	20190124S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190125S000040	-10,412.500	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-10,412.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190128S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190129S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190130S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190131S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190201S000040	-10,710.000	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-10,710.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190204S000050	-3,867.500	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-3,867.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190205S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190206S000040	-3,867.500	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-3,867.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190207S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190208S000040	-11,305.000	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-11,305.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190211S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190212S000040	-3,867.500	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-3,867.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190213S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190214S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190215S000040	-11,305.000	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-11,305.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190219S000040	-7,437.500	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-7,437.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190220S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190221S000040	-3,867.500	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-3,867.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190222S000040	-11,007.500	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-11,007.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190225S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190226S000040	-3,867.500	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-3,867.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190227S000040	-3,570.000	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-3,570.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828UH1	20190228S000040	-3,867.500	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-3,867.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190301S000030	297.500	ILB INFLATION ADJUSTMENTS US TREAS		3/1/2019	3/1/2019	3/1/2019	0.000000	297.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190304S000050	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	2,082.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190305S000040	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	2,082.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190306S000040	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	1,785.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190307S000040	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	2,082.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190308S000040	5,950.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	5,950.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190311S000040	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/11/2019	3/11/2019	3/11/2019	0.000000	2,082.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190312S000040	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS		3/12/2019	3/12/2019	3/12/2019	0.000000	1,785.000	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190313S000040	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/13/2019	3/13/2019	3/13/2019	0.000000	2,082.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190314S000040	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	2,082.500	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190315S000040	5,950.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	5,950.000	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		912828UH1	20190318S000040	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190319S000040	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190320S000040	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190321S000040	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190322S000040	5,950.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	5,950.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190325S000040	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190326S000040	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190327S000040	2,082.500	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	2,082.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190328S000040	1,785.000	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	1,785.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828UH1	20190329S000040	6,247.500	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	6,247.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190102S000060	-3,705.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190103S000070	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190104S000060	-21,612.500	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-21,612.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190107S000060	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190108S000060	-6,792.500	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-6,792.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190109S000060	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190110S000060	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190111S000060	-21,612.500	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-21,612.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190114S000060	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190115S000160	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190116S000050	-6,792.500	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-6,792.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190117S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190118S000050	-21,612.500	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-21,612.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190122S000050	-14,820.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-14,820.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190123S000050	-6,792.500	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-6,792.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190124S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190125S000050	-21,612.500	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-21,612.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190128S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190129S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190130S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190131S000050	-6,792.500	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-6,792.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190201S000050	-22,847.500	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-22,847.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190204S000060	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190205S000050	-8,027.500	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-8,027.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190206S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190207S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-7,410.00	0.00	0.00



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KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190208S000050	-22,847.500	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-22,847.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190211S000050	-8,027.500	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-8,027.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190212S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190213S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190214S000050	-8,027.500	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-8,027.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190215S000050	-22,847.500	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-22,847.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190219S000050	-14,820.000	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-14,820.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190220S000050	-8,027.500	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-8,027.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190221S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190222S000050	-22,847.500	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-22,847.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190225S000050	-8,027.500	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-8,027.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190226S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190227S000050	-7,410.000	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-7,410.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SW		912828VM9	20190228S000050	-8,027.500	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-8,027.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190301S000040	617.500	ILB INFLATION ADJUSTMENTS US TREAS		3/1/2019	3/1/2019	3/1/2019	0.000000	617.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190304S000060	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190305S000050	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190306S000050	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190307S000050	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190308S000050	12,350.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	12,350.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190311S000050	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS		3/11/2019	3/11/2019	3/11/2019	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190312S000050	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS		3/12/2019	3/12/2019	3/12/2019	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190313S000050	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS		3/13/2019	3/13/2019	3/13/2019	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190314S000050	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190315S000050	12,350.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	12,350.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190318S000050	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190319S000050	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190320S000050	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190321S000050	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190322S000050	12,350.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	12,350.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190323S000050	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS		3/23/2019	3/23/2019	3/23/2019	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190326S000050	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190327S000050	4,322.500	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	4,322.50	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190328S000050	3,705.000	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	3,705.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	SD		912828VM9	20190329S000050	12,350.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	12,350.00	0.00	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20190214A000120	0.000	BNY SL REBATE DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-52,398.30	-52,398.30	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
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20190214A000110	0.000	BNY SL BANK FEES DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-1,927.46	-1,927.46	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CW		NA9123459	20190314A000130	0.000	BNY SL BANK FEES JANUARY 2019		2/14/2019	2/14/2019		0.000000	-1,345.94	-1,345.94	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20190115S0000190 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR D..		1/15/2019	1/15/2019		0.000000	10,922.76	10,922.76	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CDC		NA9123459	20190115S0000190 GL..	0.000			1/15/2019	1/15/2019		0.000000	-10,922.76	-10,922.76	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20190214A000100	0.000	BNY SL GROSS EARN DECEMBER 2018		1/15/2019	1/15/2019		0.000000	65,248.52	65,248.52	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20190214S0000080 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR J..		2/14/2019	2/14/2019		0.000000	7,627.25	7,627.25	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CDC		NA9123459	20190214S0000080 GL..	0.000			2/14/2019	2/14/2019		0.000000	-7,627.25	-7,627.25	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20190314A000110	0.000	BNY SL GROSS EARN JANUARY 2019		2/14/2019	2/14/2019		0.000000	8,973.19	8,973.19	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	CD		NA9123459	20190314S0000080 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR F..		3/14/2019	3/14/2019		0.000000	5,244.07	5,244.07	0.00
SALES						-12,871.320							-12,871.32	12,871.32	0.00
U.S. DOLLAR						-12,871.320							-12,871.32	12,871.32	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	S		996085619	20190215S0000090	-7,627.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/15/2019	2/15/2019	2/15/2019	1.000000	-7,627.25	7,627.25	0.00
KR2F39010002	KR2F39010002 INTERNAL TIPS	S		996085619	20190315S0000110	-5,244.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/15/2019	3/15/2019	3/15/2019	1.000000	-5,244.07	5,244.07	0.00



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Period : 1/1/2019 to 3/31/2019

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						1,940,240.800							98,567,665.30	434,248.11	0.00
DIVIDEND ACCRUALS						619,637.000							0.00	434,247.80	0.00
U.S. DOLLAR						619,637.000							0.00	434,247.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	DA		464287507	20190320F000010	619,637.000	ISHARES CORE S&P MIDCAP ETF CASH D_		3/20/2019	3/20/2019	3/26/2019	0.000000	0.00	434,247.81	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	DA		464287507	20190327W000010	0.000	ISHARES CORE S&P MIDCAP ETF DIVIDE...		3/27/2019	3/27/2019	3/26/2019	0.000000	0.00	-0.01	0.00
DIVIDENDS						619,637.000							434,247.80	434,247.80	0.00
U.S. DOLLAR						619,637.000							434,247.80	434,247.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	DV		464287507	20190326S000010	427,537.000	ISHARES CORE S&P MIDCAP ETF		3/26/2019	3/20/2019	3/26/2019	0.000000	299,622.20	299,622.20	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	DV		464287507	20190326S000020	192,100.000	ISHARES CORE S&P MIDCAP ETF		3/26/2019	3/20/2019	3/26/2019	0.000000	134,625.60	134,625.60	0.00
INTEREST						0.000							419.27	419.27	0.00
U.S. DOLLAR						0.000							419.27	419.27	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IT		996085619	20190103S000010	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		1/3/2019	1/3/2019	1/1/2019	0.000000	162.50	162.50	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IT		996085619	20190204S000010	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		2/4/2019	2/4/2019	2/1/2019	0.000000	133.80	133.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IT		996085619	20190304S000010	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		3/4/2019	3/4/2019	3/1/2019	0.000000	122.97	122.97	0.00
INTEREST ACCRUAL						0.000							0.00	0.31	0.00
U.S. DOLLAR						0.000							0.00	0.31	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IA		996085619	20190103A000020	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		12/31/2018	12/31/2018	1/1/2019	0.000000	0.00	0.22	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IA		996085619	20190204A000020	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		1/31/2019	1/31/2019	2/1/2019	0.000000	0.00	0.12	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	IA		996085619	20190304A000020	0.000	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		2/28/2019	2/28/2019	3/1/2019	0.000000	0.00	-0.03	0.00
MANUAL JOURNAL ENTRIES						0.000							0.00	0.00	0.00
U.S. DOLLAR						0.000							0.00	0.00	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000100	0.000	REVERSE DEC BNY SL REBATES GL ACCT..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-33,027.04	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000130	0.000	JAN BNY SL REBATES GL ACCT (71042C)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	9,306.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000040	0.000	REVERSE JAN BNY SL REBATES GL ACCT..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-9,306.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000090	0.000	FEB BNY SL REBATES GL ACCT (71042C)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	2,945.45	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000050	0.000	REVERSE FEB BNY SL REBATES GL ACCT..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-2,945.45	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000080	0.000	MAR BNY SL REBATES GL ACCT (71042C)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	17,257.71	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000090	0.000	REVERSE DEC BNY SL BANK FEES GL ACCT..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	625.83	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000120	0.000	JAN BNY SL BANK FEES GL ACCT (220390)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-305.35	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000030	0.000	REVERSE JAN BNY SL BANK FEES GL ACCT..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	305.35	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000080	0.000	FEB BNY SL BANK FEES GL ACCT (220390)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-53.63	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000040	0.000	REVERSE FEB BNY SL BANK FEES GL ACCT..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	53.63	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000070	0.000	MAR BNY SL BANK FEES GL ACCT (220390)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-304.51	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000100	0.000	REVERSE DEC BNY SL REBATES GL ACCT..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	33,027.04	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000130	0.000	JAN BNY SL REBATES GL ACCT (220391)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-9,306.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000040	0.000	REVERSE JAN BNY SL REBATES GL ACCT..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	9,306.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000090	0.000	FEB BNY SL REBATES GL ACCT (220391)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-2,945.45	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000050	0.000	REVERSE FEB BNY SL REBATES GL ACCT..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	2,945.45	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000080	0.000	MAR BNY SL REBATES GL ACCT (220391)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-17,257.71	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000080	0.000	REVERSEDEC BNY SL GROSS EARN GL A..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-37,199.60	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000110	0.000	JAN BNY GL GROSS EARN GL ACCT (1203..		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	11,342.49	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
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000020	0.000	REVERSE JAN BNY SL GROSS EARN GL A...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-11,342.49	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000070	0.000	FEB BNY SL GROSS EARN GL ACCT (1203...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	3,303.21	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000030	0.000	REVERSE FEB BNY SL GROSS EARN GL A...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-3,303.21	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000060	0.000	MAR BNY SL GROSS EARN GL ACCT (1203...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	19,288.10	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000090	0.000	REVERSE DEC BNY SL BANK FEES GL AC...		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-625.83	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000120	0.000	JAN BNY SL BANK FEES GL ACCT (710480)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	305.35	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000030	0.000	REVERSE JAN BNY SL BANK FEES GL AC...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-305.35	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000080	0.000	FEB BNY SL BANK FEES GL ACCT (710480)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	53.63	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000040	0.000	REVERSE FEB BNY SL BANK FEES GL AC...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-53.63	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000070	0.000	MAR BNY SL BANK FEES GL ACCT (710480)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	304.51	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000080	0.000	REVERSEDEC BNY SL GROSS EARN GL A...		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	37,199.60	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190214A000110	0.000	JAN BNY SL GROSS EARN GL ACCT (6250...		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-11,342.49	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000020	0.000	REVERSE JAN BNY SL GROSS EARN GL A...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	11,342.49	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190315A000070	0.000	FEB BNY SL GROSS EARN GL ACCT (6250...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-3,303.21	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000030	0.000	REVERSE FEB BNY SL GROSS EARN GL A...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	3,303.21	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	JNL			20190412A000060	0.000	MAR BNY SL GROSS EARN GL ACCT (6250...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-19,288.10	0.00
PURCHASES						703,420.930							49,286,286.78	49,286,286.78	0.00
U.S. DOLLAR						703,420.930							49,286,286.78	49,286,286.78	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	20190103S000030	162.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/3/2019	1/3/2019	1/3/2019	1.000000	162.50	-162.50	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	20190204S000030	133.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	2/4/2019	2/4/2019	2/4/2019	1.000000	133.80	-133.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	20190214S000060	1,730.730	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	2/14/2019	2/14/2019	2/14/2019	1.000000	1,730.73	-1,730.73	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	20190304S000030	122.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	3/4/2019	3/4/2019	3/4/2019	1.000000	122.97	-122.97	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	20190314S000020	304.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	3/14/2019	3/14/2019	3/14/2019	1.000000	304.13	-304.13	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		996085619	20190326S000030	434,247.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	3/26/2019	3/26/2019	3/26/2019	1.000000	434,247.80	-434,247.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	B		464287507	20190201L000010 000...	266,719.000	ISHARES CORE S&P MIDCAP ETF TRANSF...		2/1/2019	2/1/2019	2/1/2019	183.150000	48,849,564.85	-48,849,564.85	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							48,849,165.58	48,849,165.58	0.00
U.S. DOLLAR						0.000							48,849,165.58	48,849,165.58	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20190201A000020	0.000	CASH OFFSET FOR MATCH TRADE CONV...		2/1/2019	2/1/2019		0.000000	48,849,564.85	48,849,564.85	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20190107S000010 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		1/7/2019	1/7/2019		0.000000	-162.50	-162.50	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20190115S000020 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		1/15/2019	1/15/2019		0.000000	-3,546.73	-3,546.73	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20190211S000010 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		2/11/2019	2/11/2019		0.000000	-133.80	-133.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20190215S000010 CPZ...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		2/15/2019	2/15/2019		0.000000	-1,730.73	-1,730.73	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20190311S000010 TRA...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		3/11/2019	3/11/2019		0.000000	-122.97	-122.97	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		99VVARL23	20190315S000010 TRA...	0.000	TRANSFER TO KR3F9001002 KRS INS DO...		3/15/2019	3/15/2019		0.000000	-304.13	-304.13	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20190214A000050	0.000	BNY SL REBATE DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-33,027.04	-33,027.04	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20190314A000070	0.000	BNY SL REBATE JANUARY 2019		2/14/2019	2/14/2019		0.000000	-9,306.41	-9,306.41	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20190214A000040	0.000	BNY SL BANK FEES DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-625.83	-625.83	0.00



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KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CW		NA9123459	20190314A000060	0.000	BNY SL BANK FEES JANUARY 2019		2/14/2019	2/14/2019		0.000000	-305.35	-305.35	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20190115S000010 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR D..		1/15/2019	1/15/2019		0.000000	3,546.73	3,546.73	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CDC		NA9123459	20190115S000010 GL..	0.000			1/15/2019	1/15/2019		0.000000	-3,546.73	-3,546.73	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20190214A000030	0.000	BNY SL GROSS EARN DECEMBER 2018		1/15/2019	1/15/2019		0.000000	37,199.60	37,199.60	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20190214S000010 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR J..		2/14/2019	2/14/2019		0.000000	1,730.73	1,730.73	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CDC		NA9123459	20190214S000010 GL..	0.000			2/14/2019	2/14/2019		0.000000	-1,730.73	-1,730.73	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20190314A000040	0.000	BNY SL GROSS EARN JANUARY 2019		2/14/2019	2/14/2019		0.000000	11,342.49	11,342.49	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	CD		NA9123459	20190314S000010 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR F..		3/14/2019	3/14/2019		0.000000	304.13	304.13	0.00
SALES						-2,454.130							-2,454.13	2,454.13	0.00
U.S. DOLLAR						-2,454.130							-2,454.13	2,454.13	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	20190107S000020	-162.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/7/2019	1/7/2019	1/7/2019	1.000000	-162.50	162.50	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	20190211S000020	-133.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/11/2019	2/11/2019	2/11/2019	1.000000	-133.80	133.80	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	20190215S000020	-1,730.730	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/15/2019	2/15/2019	2/15/2019	1.000000	-1,730.73	1,730.73	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	20190311S000020	-122.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/11/2019	3/11/2019	3/11/2019	1.000000	-122.97	122.97	0.00
KR3F10100002	KR3F10100002 INTERNAL US MID CAP	S		996085619	20190315S000050	-304.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/15/2019	3/15/2019	3/15/2019	1.000000	-304.13	304.13	0.00



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GRAND TOTAL						5,108,904.246							94,180,944.37	961,776.15	-277,892.38
CORPORATE ACTIONS						7,128.633							14,084.11	432.14	14,084.11
U.S. DOLLAR						7,128.633							14,084.11	432.14	14,084.11
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SS	15135B101	20190207F000090	875.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SS	15135B101	20190207F000100	1,277.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SS	15135B101	20190207F000110	1,272.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SS	15135B101	20190207F000120	742.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SS	15135B101	20190207F000130	243.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SS	15135B101	20190207F000140	657.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SS	15135B101	20190207F000150	1,985.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000210	329.500	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	14,580.46	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000220	32.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	1,450.97	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000230	36.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	1,627.92	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000240	70.400	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	3,114.27	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000250	53.200	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	2,353.40	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000260	150.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	6,670.91	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000270	40.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	1,804.86	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000280	568.400	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	25,144.22	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SNT	22304C100	20190208F000290	509.600	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	22,543.09	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	254687106	20190321F000110	1,052.009	WALT DISNEY CO/THE MERGER EFFECTL.		3/21/2019	3/21/2019	3/21/2019	0.000000	99,019.75	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	254687106	20190321F000120	657.224	WALT DISNEY CO/THE MERGER EFFECTL.		3/21/2019	3/21/2019	3/21/2019	0.000000	61,860.78	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SD	35137L105	20190319A003940	1,712.000	FROM 90130A101 FOX CORP		3/19/2019	3/19/2019	3/19/2019	0.000000	71,133.60	0.00	71,133.60
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MBV	806407102	20190208F000200	0.000	HENRY SCHEIN INC NON TAXABLE DIST C		2/8/2019	2/8/2019	2/7/2019	0.000000	-79,290.10	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SW	90130A101	20190319A003830	-1,352.000	EXCHANGE TO 35137L105 TWENTY-FIRST.		3/19/2019	3/19/2019	3/19/2019	0.000000	-57,481.63	0.00	-57,481.63
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MW	90130A101	20190319F003870	-3,784.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	-160,880.53	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	90130A309	20190319F003880	2,329.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	99,019.75	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MM	90130A309	20190319F003890	1,455.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	61,860.78	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	MW	90130A309	20190321F000100	-3,784.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/21/2019	3/21/2019	3/21/2019	0.000000	-160,880.53	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	CD	G16249107	20190109A000100	0.000	ROCA BROOKFIELD PROPERTY PARTNER		12/31/2018	12/31/2018		0.000000	432.14	432.14	432.14
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SW	G27823106	20190325A000050	-36.000	MOVE TO G6095L109 DELPHI TECHNOLO..		3/1/2019	12/31/2018	12/31/2018	0.000000	-3,095.64	0.00	-3,095.64
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	SD	G6095L109	20190325A000060	36.000	MOVE FROM G27823106 APTIV PLC		3/1/2019	12/31/2018	12/31/2018	0.000000	3,095.64	0.00	3,095.64
DIVIDEND ACCRUALS						2,380,492.723							0.00	881,430.96	0.00
U.S. DOLLAR						2,380,492.723							0.00	881,430.96	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	DA	001055102	20190219P000010	11,886.000	AFLAC INC CASH DIVIDEND 027%		2/19/2019	2/19/2019	3/1/2019	0.000000	0.00	3,209.22	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	DA	00206R102	20190109P000010	10,318.000	AT&T INC CASH DIVIDEND 051%		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	5,262.18	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	DA	002824100	20190114P000010	5,887.000	ABBOTT LABORATORIES CASH DIVIDEND		1/14/2019	1/14/2019	2/15/2019	0.000000	0.00	1,883.84	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	DA	00751Y106	20190321P000030	3,318.000	ADVANCE AUTO PARTS INC CASH DIVIDE..		3/21/2019	3/21/2019	4/5/2019	0.000000	0.00	199.08	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	DA	00846U101	20190124W000040	0.000	AGILENT TECHNOLOGIES INC DIVIDEND ..		1/24/2019	1/24/2019	1/23/2019	0.000000	0.00	-0.01	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	DA	009158106	20190329P000010	2,206.000	AIR PRODUCTS & CHEMICALS INC CASH ..		3/29/2019	3/29/2019	5/13/2019	0.000000	0.00	2,558.96	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	DA	012653101	20190314P000010	2,640.000	ALBEMARLE CORP CASH DIVIDEND 03.		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	970.20	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	DA	015271109	20190328P000030	1,272.000	ALEXANDRIA REAL ESTATE EQUITIE CAS..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	1,233.84	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	DA	018802108	20190130P000010	10,483.000	ALLIANT ENERGY CORP CASH DIVIDEND		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	3,721.47	0.00



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KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		020002101	20190227P000010	3,874.000	ALLSTATE CORP/THE CASH DIVIDEND		2/27/2019	2/27/2019	4/1/2019	0.000000	0.00	1,937.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		02005N100	20190131P000020	7,729.000	ALLY FINANCIAL INC CASH DIVIDEND		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	1,313.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		02005N100	20190125A000250	7,729.000	ALLY FINANCIAL INC		2/1/2019	1/31/2019	2/15/2019	0.000000	0.00	521.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		023608102	20190312P000010	19,716.000	AMEREN CORP CASH DIVIDEND 047%		3/12/2019	3/12/2019	3/29/2019	0.000000	0.00	9,365.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		025537101	20190207P000010	6,177.000	AMERICAN ELECTRIC POWER CO INC CA..		2/7/2019	2/7/2019	3/8/2019	0.000000	0.00	4,138.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		025816109	20190103P000010	2,712.000	AMERICAN EXPRESS CO CASH DIVIDEND		1/3/2019	1/3/2019	2/8/2019	0.000000	0.00	1,057.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		026874784	20190314P000020	9,544.000	AMERICAN INTERNATIONAL GROUP I CAS..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	3,054.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		030420103	20190206P000010	5,887.000	AMERICAN WATER WORKS CO INC CASH		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	2,678.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		031100100	20190314P000030	4,002.000	AMETEK INC CASH DIVIDEND 014%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	560.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		032095101	20190318P000010	4,037.000	AMPHENOL CORP CASH DIVIDEND		3/18/2019	3/18/2019	4/10/2019	0.000000	0.00	928.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		032511107	20190312P000020	11,286.000	ANADARKO PETROLEUM CORP CASH DIV..		3/12/2019	3/12/2019	3/27/2019	0.000000	0.00	3,385.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		035710409	20190328P000040	69,785.000	ANNALY CAPITAL MANAGEMENT INC CAS..		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	20,935.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		036752103	20190315P000020	2,582.000	ANTHEM INC CASH DIVIDEND 080%		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	2,065.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		037411105	20190118P000010	11,739.000	APACHE CORP CASH DIVIDEND 025%		1/18/2019	1/18/2019	2/22/2019	0.000000	0.00	2,934.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		039483102	20190215P000020	15,900.000	ARCHER-DANIELS-MIDLAND CO CASH DIV..		2/15/2019	2/15/2019	3/12/2019	0.000000	0.00	5,565.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		03965L100	20190207P000020	9,729.000	ARCONIC INC CASH DIVIDEND 006%		2/7/2019	2/7/2019	2/25/2019	0.000000	0.00	583.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		052800109	20190221P000020	4,841.000	AUTOLIV INC CASH DIVIDEND 062%		2/21/2019	2/21/2019	3/7/2019	0.000000	0.00	3,001.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		053484101	20190328P000050	2,312.000	AVALONBAY COMMUNITIES INC CASH DIV..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	3,514.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		054937107	20190212P000010	15,963.000	BB&T CORP CASH DIVIDEND 040%		2/12/2019	2/12/2019	3/1/2019	0.000000	0.00	6,465.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		058498106	20190228P000020	5,069.000	BALL CORP CASH DIVIDEND 010%		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	506.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		060505104	20190228P000030	21,142.000	BANK OF AMERICA CORP CASH DIVIDEN..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	3,171.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		064058100	20190126P000010	9,810.000	BANK OF NEW YORK MELLON CORPIT CA..		1/25/2019	1/25/2019	2/8/2019	0.000000	0.00	2,746.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		071813109	20190228P000040	9,595.000	BAXTER INTERNATIONAL INC CASH DIVID..		2/28/2019	2/28/2019	4/1/2019	0.000000	0.00	1,823.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		075887109	20190307P000030	695.000	BECTON DICKINSON AND CO CASH DIVID..		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	535.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		086516101	20190319P000020	6,833.000	BEST BUY CO INC CASH DIVIDEND 050..		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	3,416.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		086516101	20190319S001891 TC..	-20.000	BEST BUY CO INC LATE POSTING DIVIDE..		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	-10.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		097023105	20190207P000030	1,497.000	BOEING CO/THE CASH DIVIDEND 205%		2/7/2019	2/7/2019	3/1/2019	0.000000	0.00	3,076.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		099724106	20190228P000050	5,677.000	BORGWARNER INC CASH DIVIDEND 0..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	965.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		11133T103	20190314P000040	4,740.000	BROADRIDGE FINANCIAL SOLUTIONS CA..		3/14/2019	3/14/2019	4/3/2019	0.000000	0.00	2,298.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		115637209	20190301P000010	12,291.000	BROWN-FORMAN CORP CASH DIVIDEND		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	2,040.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12508E101	20190228P000060	3,934.000	CDK GLOBAL INC CASH DIVIDEND 015%		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	590.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12514G108	20190222P000010	3,133.000	CDW CORP/IDE CASH DIVIDEND 029%		2/22/2019	2/22/2019	3/12/2019	0.000000	0.00	924.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12541W209	20190228P000070	4,138.000	CH ROBINSON WORLDWIDE INC CASH DL.		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	2,069.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		125523100	20190308P000010	1,826.645	CIGNA CORP CASH DIVIDEND 084%		3/8/2019	3/8/2019	4/10/2019	0.000000	0.00	73.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		125581801	20190207P000040	5,558.000	CIT GROUP INC CASH DIVIDEND 025%		2/7/2019	2/7/2019	2/22/2019	0.000000	0.00	1,389.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		12572Q105	20190307P000040	6,987.000	CME GROUP INC CASH DIVIDEND 075%		3/7/2019	3/7/2019	3/25/2019	0.000000	0.00	5,240.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		125896100	20190131P000030	12,255.000	CMS ENERGY CORP CASH DIVIDEND		1/31/2019	1/31/2019	2/28/2019	0.000000	0.00	4,687.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		125896100	20190228A000290	12,255.000	CMS ENERGY CORP		2/1/2019	1/31/2019	2/28/2019	0.000000	0.00	1,845.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		126408103	20190227P000020	2,821.000	CSX CORP CASH DIVIDEND 024%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	677.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		126650100	20190124P000020	1,566.201	CVS HEALTH CORP CASH DIVIDEND 0..		1/24/2019	1/24/2019	2/4/2019	0.000000	0.00	783.10	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
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		126650100	20190205W000020	0.000	CVS HEALTH CORP DIVIDEND WRITE-OFF		2/5/2019	2/5/2019	2/4/2019	0.000000	0.00	-0.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		127097103	20190123P000010	9,299.000	CABOT OIL & GAS CORP CASH DIVIDEND		1/23/2019	1/23/2019	2/7/2019	0.000000	0.00	650.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		134429109	20190108P000010	5,538.000	CAMPBELL SOUP CO CASH DIVIDEND		1/8/2019	1/8/2019	1/28/2019	0.000000	0.00	1,936.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		14040H105	20190208P000010	3,419.000	CAPITAL ONE FINANCIAL CORP CASH DIV.		2/8/2019	2/8/2019	2/22/2019	0.000000	0.00	1,367.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		143658300	20190221P000030	7,646.000	CARNIVAL CORP CASH DIVIDEND 050%		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	3,823.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		150870103	20190215P000030	1,776.000	CELANESE CORP CASH DIVIDEND 0.		2/15/2019	2/15/2019	3/1/2019	0.000000	0.00	959.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		15189T107	20190220P000010	19,879.000	CENTERPOINT ENERGY INC CASH DIVIDE.		2/20/2019	2/20/2019	3/14/2019	0.000000	0.00	5,715.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		156700106	20190311P000010	17,583.000	CENTURYLINK INC CASH DIVIDEND 02.		3/11/2019	3/11/2019	3/22/2019	0.000000	0.00	4,395.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		166764100	20190214P000020	7,820.000	CHEVRON CORP CASH DIVIDEND 119%		2/14/2019	2/14/2019	3/11/2019	0.000000	0.00	9,305.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		171340102	20190214P000030	6,590.000	CHURCH & DWIGHT CO INC CASH DIVIDE.		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	1,499.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		171798101	20190214P000040	3,530.000	CIMAREX ENERGY CO CASH DIVIDEND		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	635.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		172062101	20190319P000030	7,998.000	CINCINNATI FINANCIAL CORP CASH DIVID.		3/19/2019	3/19/2019	4/15/2019	0.000000	0.00	4,478.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		172062101	20190319S001091 TC..	-50.000	CINCINNATI FINANCIAL CORP LATE POSTL.		3/19/2019	3/19/2019	4/15/2019	0.000000	0.00	-28.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		17275R102	20190103P000020	7,794.000	CISCO SYSTEMS INC CASH DIVIDEND		1/3/2019	1/3/2019	1/23/2019	0.000000	0.00	2,572.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		172967424	20190201P000010	1,774.000	CITIGROUP INC CASH DIVIDEND 045%		2/1/2019	2/1/2019	2/22/2019	0.000000	0.00	798.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		172967424	20190222A0000130	1,774.000	CITIGROUP INC		2/1/2019	2/1/2019	2/22/2019	0.000000	0.00	312.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		174610105	20190130P000020	10,277.000	CITIZENS FINANCIAL GROUP INC CASH DL.		1/30/2019	1/30/2019	2/14/2019	0.000000	0.00	3,288.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		177376100	20190307P000050	3,919.000	CITRIX SYSTEMS INC CASH DIVIDEND		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	1,371.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		189054109	20190122P000010	3,270.000	CLOROX CO/THE CASH DIVIDEND 096%		1/22/2019	1/22/2019	2/8/2019	0.000000	0.00	3,139.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		191216100	20190314P000050	8,092.000	COCA-COLA CO/THE CASH DIVIDEND		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	3,236.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		192446102	20190220P000020	9,842.000	COGNIZANT TECHNOLOGY SOLUTIONS C.		2/20/2019	2/20/2019	2/28/2019	0.000000	0.00	1,968.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		194162103	20190122P000020	2,881.000	COLGATE-PALMOLIVE CO CASH DIVIDEN.		1/22/2019	1/22/2019	2/15/2019	0.000000	0.00	1,210.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		200340107	20190314P000060	7,153.000	COMERICA INC CASH DIVIDEND 067%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	4,792.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		205887102	20190129P000010	9,935.000	CONAGRA BRANDS INC CASH DIVIDEND		1/29/2019	1/29/2019	3/1/2019	0.000000	0.00	2,111.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		20605P101	20190228P000080	6,349.000	CONCHO RESOURCES INC CASH DIVIDEN.		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	793.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		20825C104	20190208P000020	15,449.000	CONOCOPHILLIPS CASH DIVIDEND 03.		2/8/2019	2/8/2019	3/1/2019	0.000000	0.00	4,711.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		209115104	20190212P000020	9,705.000	CONSOLIDATED EDISON INC CASH DIVID.		2/12/2019	2/12/2019	3/15/2019	0.000000	0.00	7,181.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		21036P108	20190211P000010	1,416.000	CONSTELLATION BRANDS INC CASH DIVL.		2/11/2019	2/11/2019	2/26/2019	0.000000	0.00	1,047.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		216648402	20190118P000020	1,763.000	COOPER COS INC/THE CASH DIVIDEND		1/18/2019	1/18/2019	2/8/2019	0.000000	0.00	52.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		219350105	20190227P000030	11,280.000	CORNING INC CASH DIVIDEND 020%		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	2,256.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		22160K105	20190207P000050	1,571.000	COSTCO WHOLESALE CORP CASH DIVID.		2/7/2019	2/7/2019	2/22/2019	0.000000	0.00	895.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		222070203	20190227P000040	29,042.000	COTY INC CASH DIVIDEND 012%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	3,630.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		231021106	20190221P000040	1,213.000	CUMMINS INC CASH DIVIDEND 114%		2/21/2019	2/21/2019	3/7/2019	0.000000	0.00	1,382.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		23331A109	20190208P000030	10,927.000	DR HORTON INC CASH DIVIDEND 015%		2/8/2019	2/8/2019	2/25/2019	0.000000	0.00	1,639.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		233331107	20190315P000030	8,077.000	DTE ENERGY CO CASH DIVIDEND 094%		3/15/2019	3/15/2019	4/15/2019	0.000000	0.00	7,632.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		23355L106	20190326P000010	2,712.000	DXC TECHNOLOGY CO CASH DIVIDEND		3/26/2019	3/26/2019	4/16/2019	0.000000	0.00	515.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		235851102	20190328P000060	4,885.000	DANAHER CORP CASH DIVIDEND 017%		3/28/2019	3/28/2019	4/26/2019	0.000000	0.00	830.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		237194105	20190109P000020	4,208.000	DARDEN RESTAURANTS INC CASH DIVID.		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	3,156.00	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		247361702	20190228P000090	10,154.000	DELTA AIR LINES INC CASH DIVIDEND		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	3,553.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		24906P109	20190328P000070	12,196.000	DENTSPLY SIRONA INC CASH DIVIDEND		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	1,067.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		256677105	20190107P000010	1,577.000	DOLLAR GENERAL CORP CASH DIVIDEND		1/7/2019	1/7/2019	1/22/2019	0.000000	0.00	457.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		260003108	20190227P000050	7,789.000	DOVER CORP CASH DIVIDEND 048%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	3,738.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		26076J100	20190227P000060	3,643.000	DOWDUPONT INC CASH DIVIDEND 035		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	1,384.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		264411505	20190213P000020	18,047.000	DUKE REALTY CORP CASH DIVIDEND		2/13/2019	2/13/2019	2/28/2019	0.000000	0.00	3,880.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		26441C204	20190214P000050	7,091.000	DUKE ENERGY CORP CASH DIVIDEND		2/14/2019	2/14/2019	3/18/2019	0.000000	0.00	6,576.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		26875P101	20190116P000010	2,327.000	EOG RESOURCES INC CASH DIVIDEND		1/16/2019	1/16/2019	1/31/2019	0.000000	0.00	511.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		277432100	20190314P000070	4,603.000	EASTMAN CHEMICAL CO CASH DIVIDEND		3/14/2019	3/14/2019	4/5/2019	0.000000	0.00	2,853.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		278865100	20190318P000020	2,381.000	ECOLAB INC CASH DIVIDEND 046%		3/18/2019	3/18/2019	4/15/2019	0.000000	0.00	1,095.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		281020107	20190328P000080	8,264.000	EDISON INTERNATIONAL CASH DIVIDEND		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	5,061.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		291011104	20190214P000060	6,163.000	EMERSON ELECTRIC CO CASH DIVIDEND		2/14/2019	2/14/2019	3/11/2019	0.000000	0.00	3,019.87	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		29364G103	20190213P000030	10,084.000	ENTERGY CORP CASH DIVIDEND 091%		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	9,176.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		29476L107	20190322P000010	5,882.000	EQUITY RESIDENTIAL CASH DIVIDEND		3/22/2019	3/22/2019	4/12/2019	0.000000	0.00	3,338.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		297178105	20190328P000090	3,139.000	ESSEX PROPERTY TRUST INC CASH DIVL		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	6,121.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30034W105	20190301P000020	17,950.000	EVERGY INC CASH DIVIDEND 047%		3/1/2019	3/1/2019	3/20/2019	0.000000	0.00	8,530.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30040W108	20190304P000010	8,845.000	EVERSOURCE ENERGY CASH DIVIDEND		3/4/2019	3/4/2019	3/29/2019	0.000000	0.00	4,732.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30161N101	20190219P000020	22,360.000	EXELON CORP CASH DIVIDEND 036%		2/19/2019	2/19/2019	3/8/2019	0.000000	0.00	8,105.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30212P303	20190306P000030	1,496.000	EXPEDIA GROUP INC CASH DIVIDEND		3/6/2019	3/6/2019	3/27/2019	0.000000	0.00	478.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		30231G102	20190208P000040	6,738.000	EXXON MOBIL CORP CASH DIVIDEND		2/8/2019	2/8/2019	3/11/2019	0.000000	0.00	5,525.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		311900104	20190130P000030	1,979.000	FASTENAL CO CASH DIVIDEND 043%		1/30/2019	1/30/2019	2/27/2019	0.000000	0.00	850.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		31428X106	20190308P000020	2,033.000	FEDEX CORP CASH DIVIDEND 065%		3/8/2019	3/8/2019	4/1/2019	0.000000	0.00	1,321.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		31620M106	20190314P000080	3,381.000	FIDELITY NATIONAL INFORMATION CASH		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,183.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		31620R303	20190314P000090	7,627.000	FIDELITY NATIONAL FINANCIAL IN CASH		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	2,364.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		316773100	20190328P0000100	19,735.000	FIFTH THIRD BANCORP CASH DIVIDEND		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	4,341.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		337932107	20190206P000020	30,549.000	FIRSTENERGY CORP CASH DIVIDEND		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	11,608.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		345370860	20190130P000040	10,514.000	FORD MOTOR CO CASH DIVIDEND 015		1/30/2019	1/30/2019	3/1/2019	0.000000	0.00	1,592.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		34959J108	20190221P000050	7,224.000	FORTIVE CORP CASH DIVIDEND 007%		2/21/2019	2/21/2019	3/29/2019	0.000000	0.00	505.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		34954C106	20190221P000050	4,382.000	FORTUNE BRANDS HOME & SECURITY C.		2/21/2019	2/21/2019	3/13/2019	0.000000	0.00	964.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		354613101	20190328P0000110	7,797.000	FRANKLIN RESOURCES INC CASH DIVIDE		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	2,027.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		35671D857	20190114P000020	11,762.000	FREEMPORT-MCMORAN INC CASH DIVIDEN		1/14/2019	1/14/2019	2/1/2019	0.000000	0.00	588.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		363576109	20190228P0000100	5,659.000	ARTHUR J GALLAGHER & CO CASH DIVID.		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	2,433.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		369550108	20190117P000010	1,075.000	GENERAL DYNAMICS CORP CASH DIVIDE		1/17/2019	1/17/2019	2/8/2019	0.000000	0.00	999.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		370334104	20190109P000030	2,746.000	GENERAL MILLS INC CASH DIVIDEND		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	1,345.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		37045V100	20190307P000060	6,376.000	GENERAL MOTORS CO CASH DIVIDEND		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	2,422.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		372460105	20190307P000070	4,640.000	GENUINE PARTS CO CASH DIVIDEND		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	3,538.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		38141G104	20190227P000070	753.000	GOLDMAN SACHS GROUP INC/THE CASH		2/27/2019	2/27/2019	3/28/2019	0.000000	0.00	602.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		384802104	20190208P000050	1,576.000	WW GRAINGER INC CASH DIVIDEND 1		2/8/2019	2/8/2019	3/1/2019	0.000000	0.00	2,143.36	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		40412C101	20190228P000110	1,872.000	HCA HEALTHCARE INC CASH DIVIDEND		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	748.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		40414L109	20190215P000040	23,358.000	HCP INC CASH DIVIDEND 037%		2/15/2019	2/15/2019	2/28/2019	0.000000	0.00	8,642.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		40434L105	20190312P000030	6,888.000	HP INC CASH DIVIDEND 016%		3/12/2019	3/12/2019	4/3/2019	0.000000	0.00	1,103.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		413875105	20190307P000050	6,697.000	HARRIS CORP CASH DIVIDEND 058%		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	4,587.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		416515104	20190301P000030	10,724.000	HARTFORD FINANCIAL SERVICES GR CA..		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	3,217.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		418056107	20190131P000040	3,641.000	HASBRO INC CASH DIVIDEND 063%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	2,293.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		418056107	20190215A000260	3,641.000	HASBRO INC		2/1/2019	1/31/2019	2/15/2019	0.000000	0.00	895.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		427866108	20190221P000070	3,485.000	HERSHEY CO/THE CASH DIVIDEND 07..		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	2,516.17	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		42809H107	20190315P000040	10,264.000	HESS CORP CASH DIVIDEND 025%		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	2,566.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		42824C109	20190312P000040	38,649.000	HEWLETT PACKARD ENTERPRISE CO CA..		3/12/2019	3/12/2019	4/3/2019	0.000000	0.00	4,348.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		43300A203	20190228P000120	4,517.000	HILTON WORLDWIDE HOLDINGS INC CAS..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	677.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		437076102	20190313P000010	1,785.000	HOME DEPOT INC/THE CASH DIVIDEND ..		3/13/2019	3/13/2019	3/28/2019	0.000000	0.00	2,427.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		438516106	20190221P000080	2,463.000	HONEYWELL INTERNATIONAL INC CASH ..		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	2,019.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		440452100	20190111P000010	10,131.000	HORMEL FOODS CORP CASH DIVIDEND ..		1/11/2019	1/11/2019	2/15/2019	0.000000	0.00	2,127.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		44107P104	20190328P000120	24,522.000	HOST HOTELS & RESORTS INC CASH DIVI..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	4,904.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		444859102	20190328P000130	2,259.000	HUMANA INC CASH DIVIDEND 055%		3/28/2019	3/28/2019	4/26/2019	0.000000	0.00	1,242.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		445556107	20190207P000060	5,382.000	JB HUNT TRANSPORT SERVICES INC CAS..		2/7/2019	2/7/2019	2/22/2019	0.000000	0.00	1,399.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		446413106	20190221P000090	1,107.000	HUNTINGTON INGALLS INDUSTRIES CAS..		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	952.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		452308109	20190328P000140	1,068.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		3/28/2019	3/28/2019	4/10/2019	0.000000	0.00	1,068.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		457187102	20190329P000020	3,907.000	INGREDION INC CASH DIVIDEND 062%		3/29/2019	3/29/2019	4/25/2019	0.000000	0.00	2,441.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		458140100	20190206P000030	8,396.000	INTEL CORP CASH DIVIDEND 031%		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	2,544.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		45856F104	20190314P000100	6,076.000	INTERCONTINENTAL EXCHANGE INC CAS..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,670.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		459200101	20190207P000070	1,154.000	INTERNATIONAL BUSINESS MACHINE CA..		2/7/2019	2/7/2019	3/9/2019	0.000000	0.00	1,811.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		459506101	20190322P000020	2,788.000	INTERNATIONAL FLAVORS & FRAGRA CA..		3/22/2019	3/22/2019	4/5/2019	0.000000	0.00	2,035.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		460690100	20190228P000130	14,924.000	INTERPUBLIC GROUP OF COS INC/T CAS..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	3,507.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		461202103	20190109P000040	1,142.000	INTUIT INC CASH DIVIDEND 047%		1/9/2019	1/9/2019	1/18/2019	0.000000	0.00	536.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		46625H100	20190103P000030	7,623.000	JPMORGAN CHASE & CO CASH DIVIDEND..		1/3/2019	1/3/2019	1/31/2019	0.000000	0.00	6,098.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		478160104	20190225P000010	1,515.000	JOHNSON & JOHNSON CASH DIVIDEND ..		2/25/2019	2/25/2019	3/12/2019	0.000000	0.00	1,363.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		48203R104	20190228P000140	15,164.000	JUNIPER NETWORKS INC CASH DIVIDEND..		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	2,881.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		482480100	20190214P000070	1,982.000	KLA-TENCOR CORP CASH DIVIDEND		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	1,486.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		485170302	20190308P000030	5,373.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		3/8/2019	3/8/2019	4/3/2019	0.000000	0.00	1,934.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		487836108	20190304P000020	7,618.000	KELLOGG CO CASH DIVIDEND 056%		3/4/2019	3/4/2019	3/15/2019	0.000000	0.00	4,266.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		494368103	20190307P000090	1,671.000	KIMBERLY-CLARK CORP CASH DIVIDEND		3/7/2019	3/7/2019	4/2/2019	0.000000	0.00	1,721.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		494568101	20190130P000050	8,260.000	KINDER MORGAN INC/DE CASH DIVIDEND..		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	1,652.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		500255104	20190319P000040	6,293.000	KOHL'S CORP CASH DIVIDEND 067%		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	4,216.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		500255104	20190319S003531 TC..	-57.000	KOHL'S CORP LATE POSTING DIVIDEND A..		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	-38.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		500754106	20190307P000100	5,889.000	KRAFT HEINZ CO/THE CASH DIVIDEND ..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	2,355.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		501044101	20190214P000080	23,086.000	KROGER CO/THE CASH DIVIDEND 014%		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	3,232.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		502413107	20190228P000150	3,312.000	L3 TECHNOLOGIES INC CASH DIVIDEND ..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	2,815.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		518439104	20190227P000080	4,837.000	ESTEE LAUDER COS INC/THE CASH DIVID..		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	2,079.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		521865204	20190228P000160	2,137.000	LEAR CORP CASH DIVIDEND 075%		2/28/2019	2/28/2019	3/20/2019	0.000000	0.00	1,602.75	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		526057104	20190124P000030	8,265.000	LENNAR CORP CASH DIVIDEND 004%		1/24/2019	1/24/2019	2/8/2019	0.000000	0.00	330.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		532457108	20190214P000090	5,278.000	ELI LILLY & CO CASH DIVIDEND 064%		2/14/2019	2/14/2019	3/8/2019	0.000000	0.00	3,404.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		534187109	20190109P000050	5,060.000	LINCOLN NATIONAL CORP CASH DIVIDEN..		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	1,872.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		540424108	20190226P000010	8,687.000	LOEWS CORP CASH DIVIDEND 006%		2/26/2019	2/26/2019	3/12/2019	0.000000	0.00	542.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		548661107	20190122P000030	1,319.000	LOWE'S COS INC CASH DIVIDEND 048%		1/22/2019	1/22/2019	2/6/2019	0.000000	0.00	633.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		55261F104	20190301P000040	5,985.000	M&T BANK CORP CASH DIVIDEND 100%		3/1/2019	3/1/2019	3/29/2019	0.000000	0.00	5,985.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		552953101	20190307P000110	17,578.000	MGM RESORTS INTERNATIONAL CASH DIV..		3/7/2019	3/7/2019	3/15/2019	0.000000	0.00	2,285.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		55354G100	20190221P000100	3,272.000	MSCI INC CASH DIVIDEND 058%		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	1,897.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		554382101	20190220P000030	4,830.000	MACERICH CO/THE CASH DIVIDEND 0..		2/20/2019	2/20/2019	3/1/2019	0.000000	0.00	3,622.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		55616P104	20190314P000110	15,460.000	MACY'S INC CASH DIVIDEND 037%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	5,836.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		565849106	20190219P000030	50,780.000	MARATHON OIL CORP CASH DIVIDEND ..		2/19/2019	2/19/2019	3/11/2019	0.000000	0.00	2,539.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		56585A102	20190219P000040	10,209.082	MARATHON PETROLEUM CORP CASH DIV..		2/19/2019	2/19/2019	3/11/2019	0.000000	0.00	5,410.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		56585A102	20190312W000050	0.000	MARATHON PETROLEUM CORP DIVIDEND..		3/12/2019	3/12/2019	3/11/2019	0.000000	0.00	-0.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		571748102	20190129P000020	3,109.000	MARSH & MCLENNAN COS INC CASH DIVL..		1/29/2019	1/29/2019	2/15/2019	0.000000	0.00	1,290.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		574599106	20190110P000010	2,940.000	MASCO CORP CASH DIVIDEND 012%		1/10/2019	1/10/2019	2/11/2019	0.000000	0.00	352.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		57636Q104	20190108P000020	1,848.000	MASTERCARD INC CASH DIVIDEND 03..		1/8/2019	1/8/2019	2/8/2019	0.000000	0.00	609.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		57772K101	20190227P000090	10,021.000	MAXIM INTEGRATED PRODUCTS INC CAS..		2/27/2019	2/27/2019	3/14/2019	0.000000	0.00	4,609.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		580135101	20190228P000170	4,049.000	MCDONALD'S CORP CASH DIVIDEND 1..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	4,696.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		58933Y105	20190314P000120	7,504.000	MERCK & CO INC CASH DIVIDEND 055%		3/14/2019	3/14/2019	4/5/2019	0.000000	0.00	4,127.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		59156R108	20190204P000010	5,014.000	METLIFE INC CASH DIVIDEND 042%		2/4/2019	2/4/2019	3/13/2019	0.000000	0.00	2,105.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		594918104	20190220P000040	3,389.000	MICROSOFT CORP CASH DIVIDEND 04..		2/20/2019	2/20/2019	3/14/2019	0.000000	0.00	1,559.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		59522J103	20190114P000030	1,397.000	MID-AMERICA APARTMENT COMMUNIT C..		1/14/2019	1/14/2019	1/31/2019	0.000000	0.00	1,341.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		60871R209	20190301P000050	4,404.000	MOLSON COORS BREWING CO CASH DIVL..		3/1/2019	3/1/2019	3/15/2019	0.000000	0.00	1,805.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		609207105	20190328P000150	9,345.000	MONDELEZ INTERNATIONAL INC CASH DIVL..		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	2,429.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		615369105	20190222P000020	1,047.000	MOODY S CORP CASH DIVIDEND 050%		2/22/2019	2/22/2019	3/18/2019	0.000000	0.00	523.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		617446448	20190130P000060	2,170.000	MORGAN STANLEY CASH DIVIDEND 0..		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	651.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		61945C103	20190306P000040	17,195.000	MOSAIC CO/THE CASH DIVIDEND 002%		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	429.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		620076307	20190314P000130	6,800.000	MOTOROLA SOLUTIONS INC CASH DIVIDE..		3/14/2019	3/14/2019	4/15/2019	0.000000	0.00	3,762.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		631103108	20190314P000140	4,214.000	NASDAQ INC CASH DIVIDEND 044%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,854.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		637071101	20190314P000150	18,944.000	NATIONAL OILWELL VARCO INC CASH DIV..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	947.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		641100104	20190103P000040	5,903.000	NETAPP INC CASH DIVIDEND 040%		1/3/2019	1/3/2019	1/23/2019	0.000000	0.00	2,361.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		651639106	20190306P000050	18,536.000	NEWMONT MINING CORP CASH DIVIDEND..		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	2,595.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		65339F101	20190227P000100	9,099.000	NEXTERA ENERGY INC CASH DIVIDEND ..		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	11,373.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		654106103	20190301P000060	8,022.000	NIKE INC CASH DIVIDEND 022%		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	1,764.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		65473P105	20190208P000060	27,356.000	NISOURCE INC CASH DIVIDEND 020%		2/8/2019	2/8/2019	2/20/2019	0.000000	0.00	5,471.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		655044105	20190208P000070	22,869.000	NOBLE ENERGY INC CASH DIVIDEND ..		2/8/2019	2/8/2019	2/25/2019	0.000000	0.00	2,515.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		655844108	20190201P000020	1,415.000	NORFOLK SOUTHERN CORP CASH DIVID..		2/1/2019	2/1/2019	3/11/2019	0.000000	0.00	1,216.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		655844108	2019031A000140	1,415.000	NORFOLK SOUTHERN CORP		2/1/2019	2/1/2019	3/11/2019	0.000000	0.00	476.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		670346105	20190328P000160	6,717.000	NUCOR CORP CASH DIVIDEND 040%		3/28/2019	3/28/2019	5/10/2019	0.000000	0.00	2,686.80	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		674599105	20190308P000040	18,520.000	OCCIDENTAL PETROLEUM CORP CASH DL		3/8/2019	3/8/2019	4/15/2019	0.000000	0.00	14,445.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693475105	20190116P000020	5,363.000	PNC FINANCIAL SERVICES GROUP I CAS..		1/16/2019	1/16/2019	2/5/2019	0.000000	0.00	5,094.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693506107	20190221P000110	1,550.000	PPG INDUSTRIES INC CASH DIVIDEND ..		2/21/2019	2/21/2019	3/12/2019	0.000000	0.00	744.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		69351T106	20190307P000120	18,886.000	PPL CORP CASH DIVIDEND 041%		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	7,790.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		693556100	20190227P000110	3,554.000	PVH CORP CASH DIVIDEND 003%		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	133.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		695156109	20190314P000160	1,352.000	PACKAGING CORP OF AMERICA CASH DL		3/14/2019	3/14/2019	4/15/2019	0.000000	0.00	1,068.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		704326107	20190131P000050	3,314.000	PAYCHEX INC CASH DIVIDEND 056%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	1,855.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		704326107	20190215A000270	3,314.000	PAYCHEX INC		2/1/2019	1/31/2019	2/15/2019	0.000000	0.00	736.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		713448108	20190228P000180	1,722.000	PEPSICO INC CASH DIVIDEND 092%		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	1,597.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		717081103	20190131P000050	9,205.000	PFIZER INC CASH DIVIDEND 036%		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	3,313.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		717081103	20190301A000330	9,205.000	PFIZER INC		2/1/2019	1/31/2019	3/1/2019	0.000000	0.00	1,349.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		718546104	20190215P000050	10,456.000	PHILLIPS 66 CASH DIVIDEND 080%		2/15/2019	2/15/2019	3/1/2019	0.000000	0.00	8,364.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		723484101	20190131P000070	5,593.000	PINNACLE WEST CAPITAL CORP CASH DL		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	4,124.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		723484101	20190301A000340	5,593.000	PINNACLE WEST CAPITAL CORP		2/1/2019	1/31/2019	3/1/2019	0.000000	0.00	1,617.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74144T108	20190314P000170	3,032.000	T ROWE PRICE GROUP INC CASH DIVIDE..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	2,304.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74251V102	20190301P000070	2,628.000	PRINCIPAL FINANCIAL GROUP INC CASH ..		3/1/2019	3/1/2019	3/29/2019	0.000000	0.00	1,419.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		742718109	20190117P000020	2,584.000	PROCTER & GAMBLE CO/THE CASH DIVID..		1/17/2019	1/17/2019	2/15/2019	0.000000	0.00	1,853.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		743315103	20190201P000030	2,141.000	PROGRESSIVE CORP/THE CASH DIVIDEN..		2/1/2019	2/1/2019	2/11/2019	0.000000	0.00	5,382.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		743315103	20190211A000080	2,141.000	PROGRESSIVE CORP/THE		2/1/2019	2/1/2019	2/11/2019	0.000000	0.00	2,121.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74340W103	20190314P000180	10,497.000	PROLOGIS INC CASH DIVIDEND 053%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	5,563.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		744320102	20190219P000050	1,561.000	PRUDENTIAL FINANCIAL INC CASH DIVID..		2/19/2019	2/19/2019	3/14/2019	0.000000	0.00	1,561.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		744573106	20190307P000130	13,573.000	PUBLIC SERVICE ENTERPRISE GROU CA..		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	6,379.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		74834L100	20190114P000040	3,158.000	QUEST DIAGNOSTICS INC CASH DIVIDEN..		1/14/2019	1/14/2019	1/30/2019	0.000000	0.00	1,673.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		754730109	20190102P000010	1,100.000	RAYMOND JAMES FINANCIAL INC CASH D..		1/2/2019	1/2/2019	1/17/2019	0.000000	0.00	374.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		754730109	20190329P000030	1,528.000	RAYMOND JAMES FINANCIAL INC CASH D..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	519.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		756109104	20190131P000080	5,342.000	REALTY INCOME CORP CASH DIVIDEND ..		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	1,204.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		756109104	20190215A000280	5,342.000	REALTY INCOME CORP		2/1/2019	1/31/2019	2/15/2019	0.000000	0.00	477.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		756109104	20190228P000190	7,461.000	REALTY INCOME CORP CASH DIVIDEND ..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,682.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		756109104	20190329P000040	7,422.000	REALTY INCOME CORP CASH DIVIDEND ..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	1,677.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		758849103	20190222P000030	3,305.000	REGENCY CENTERS CORP CASH DIVIDE..		2/22/2019	2/22/2019	3/7/2019	0.000000	0.00	1,933.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		7591EP100	20190307P000140	49,194.000	REGIONS FINANCIAL CORP CASH DIVIDE..		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	6,887.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		760759100	20190329P000050	8,835.000	REPUBLIC SERVICES INC CASH DIVIDEN..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	3,313.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		761152107	20190206P000040	5,084.000	RESMED INC CASH DIVIDEND 037%		2/6/2019	2/6/2019	3/14/2019	0.000000	0.00	1,851.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		773903109	20190215P000060	818.000	ROCKWELL AUTOMATION INC CASH DIVL.		2/15/2019	2/15/2019	3/1/2019	0.000000	0.00	793.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		776696106	20190108P000030	1,775.000	ROPER TECHNOLOGIES INC CASH DIVIDE..		1/8/2019	1/8/2019	1/23/2019	0.000000	0.00	820.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		778296103	20190315P000050	4,998.000	ROSS STORES INC CASH DIVIDEND 02..		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	1,274.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		78409V104	20190225P000020	2,790.000	S&P GLOBAL INC CASH DIVIDEND 057%		2/25/2019	2/25/2019	3/12/2019	0.000000	0.00	1,590.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		78440X101	20190328P000170	3,952.000	SL GREEN REALTY CORP CASH DIVIDEN..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	3,369.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		81211K100	20190307P000150	3,531.000	SEALED AIR CORP CASH DIVIDEND 01..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	564.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		816851109	20190321P000040	7,407.000	SEMPRA ENERGY CASH DIVIDEND 096..		3/21/2019	3/21/2019	4/15/2019	0.000000	0.00	7,165.27	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		829688103	20190206P000080	66,695.000	SIRIUS XM HOLDINGS INC CASH DIVIDEN..		2/8/2019	2/8/2019	2/28/2019	0.000000	0.00	807.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		83088M102	20190225P000030	5,302.000	SKYWORKS SOLUTIONS INC CASH DIVID..		2/25/2019	2/25/2019	3/19/2019	0.000000	0.00	2,014.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		832696405	20190214P000100	4,607.000	JM SMUCKER CO/THE CASH DIVIDEND		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	3,915.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		833034101	20190222P000040	2,641.000	SNAP-ON INC CASH DIVIDEND 095%		2/22/2019	2/22/2019	3/11/2019	0.000000	0.00	2,508.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		842587107	20190215P000070	25,715.000	SOUTHERN CO/THE CASH DIVIDEND 0..		2/15/2019	2/15/2019	3/6/2019	0.000000	0.00	15,429.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		854502101	20190304P000030	2,365.000	STANLEY BLACK & DECKER INC CASH DI..		3/4/2019	3/4/2019	3/19/2019	0.000000	0.00	1,560.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		855244109	20190206P000050	10,757.000	STARBUCKS CORP CASH DIVIDEND 03..		2/6/2019	2/6/2019	2/22/2019	0.000000	0.00	3,872.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		857477103	20190329P000060	2,608.000	STATE STREET CORP CASH DIVIDEND		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	1,225.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		858119100	20190111A000070	-9,911.000	STEEL DYNAMICS INC		12/28/2018	12/28/2018	1/11/2019	0.000000	0.00	-0.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		858119100	20190328P000180	13,771.000	STEEL DYNAMICS INC CASH DIVIDEND		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	3,305.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		863667101	20190328P000190	2,007.000	STRYKER CORP CASH DIVIDEND 052%		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	1,043.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		867914103	20190227P000120	9,172.000	SUNTRUST BANKS INC CASH DIVIDEND		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	4,586.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		871829107	20190103P000050	4,212.000	SYSCO CORP CASH DIVIDEND 039%		1/3/2019	1/3/2019	1/25/2019	0.000000	0.00	1,642.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		872540109	20190213P000040	9,587.000	TJX COS INC/THE CASH DIVIDEND 0..		2/13/2019	2/13/2019	3/7/2019	0.000000	0.00	1,869.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		876030107	20190307P000160	12,139.000	TAPESTRY INC CASH DIVIDEND 033%		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	4,096.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		87612E106	20190219P000060	10,029.000	TARGET CORP CASH DIVIDEND 064%		2/19/2019	2/19/2019	3/10/2019	0.000000	0.00	6,418.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		87612G101	20190130P000070	11,595.000	TARGA RESOURCES CORP CASH DIVIDE..		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	10,551.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		882508104	20190130P000080	3,641.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		1/30/2019	1/30/2019	2/11/2019	0.000000	0.00	2,803.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		883203101	20190314P000190	9,729.000	TEXTRON INC CASH DIVIDEND 002%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	194.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		883556102	20190314P000200	2,267.000	THERMO FISHER SCIENTIFIC INC CASH DL.		3/14/2019	3/14/2019	4/16/2019	0.000000	0.00	430.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		88579Y101	20190214P000110	806.000	3M CO CASH DIVIDEND 144%		2/14/2019	2/14/2019	3/12/2019	0.000000	0.00	1,160.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		886547108	20190319P000050	6,309.000	TIFFANY & CO CASH DIVIDEND 055%		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	3,469.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		886547108	20190319S003671 TC..	-24.000	TIFFANY & CO LATE POSTING DIVIDEND A..		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	-13.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		891027104	20190103P000060	3,198.000	TORCHMARK CORP CASH DIVIDEND 0..		1/3/2019	1/3/2019	2/1/2019	0.000000	0.00	511.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		891906109	20190320P000010	5,163.000	TOTAL SYSTEM SERVICES INC CASH DIVL.		3/20/2019	3/20/2019	4/1/2019	0.000000	0.00	671.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		892356106	20190222P000050	3,511.000	TRACTOR SUPPLY CO CASH DIVIDEND		2/22/2019	2/22/2019	3/12/2019	0.000000	0.00	1,088.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		89417E109	20190308P000050	2,630.000	TRAVELERS COS INC/THE CASH DIVIDEN..		3/8/2019	3/8/2019	3/29/2019	0.000000	0.00	2,025.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		902494103	20190228P000200	8,699.000	TYSON FOODS INC CASH DIVIDEND 03..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	3,262.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		902653104	20190109P000060	4,949.000	UDR INC CASH DIVIDEND 032%		1/9/2019	1/9/2019	1/31/2019	0.000000	0.00	1,596.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		902973304	20190328P000200	9,910.000	US BANCORP CASH DIVIDEND 037%		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	3,666.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		907818108	20190227P000130	2,759.000	UNION PACIFIC CORP CASH DIVIDEND		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	2,427.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		913017109	20190214P000120	4,167.795	UNITED TECHNOLOGIES CORP CASH DIVL.		2/14/2019	2/14/2019	3/10/2019	0.000000	0.00	3,063.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		913017109	20190311A000130	0.000	UNITED TECHNOLOGIES CORP		2/14/2019	2/14/2019	3/10/2019	0.000000	0.00	-0.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		91324P102	20190308P000060	1,579.000	UNITEDHEALTH GROUP INC CASH DIVIDE..		3/8/2019	3/8/2019	3/19/2019	0.000000	0.00	1,421.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		913903100	20190228P000210	5,535.000	UNIVERSAL HEALTH SERVICES INC CASH..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	553.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		91529Y106	20190125P000020	6,907.000	UNUM GROUP CASH DIVIDEND 026%		1/25/2019	1/25/2019	2/15/2019	0.000000	0.00	1,795.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		918204108	20190307P000170	7,131.000	VF CORP CASH DIVIDEND 051%		3/7/2019	3/7/2019	3/18/2019	0.000000	0.00	3,636.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		91913Y100	20190212P000030	8,722.000	VALERO ENERGY CORP CASH DIVIDEND		2/12/2019	2/12/2019	3/5/2019	0.000000	0.00	7,849.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92276F100	20190329P000070	5,313.000	VENTAS INC CASH DIVIDEND 079%		3/29/2019	3/29/2019	4/12/2019	0.000000	0.00	4,210.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92343V104	20190109P000070	5,132.000	VERIZON COMMUNICATIONS INC CASH DL.		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	3,092.03	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		92345Y106	20190314P000210	4,538.000	VERISK ANALYTICS INC CASH DIVIDEND		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,134.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92553P201	20190314P000220	20,433.000	VIACOM INC CASH DIVIDEND 020%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	4,086.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92826C839	20190214P000130	2,648.000	VISA INC CASH DIVIDEND 025%		2/14/2019	2/14/2019	3/5/2019	0.000000	0.00	662.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		92939U106	20190213P000050	16,928.000	WEC ENERGY GROUP INC CASH DIVIDEND		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	9,987.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		931142103	20190314P000230	10,782.000	WALMART INC CASH DIVIDEND 053%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	5,714.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		931427108	20190214P000140	8,496.000	WALGREENS BOOTS ALLIANCE INC CASH		2/14/2019	2/14/2019	3/12/2019	0.000000	0.00	3,738.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		94106L109	20190307P000180	4,160.000	WASTE MANAGEMENT INC CASH DIVIDEND		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	2,132.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		95040Q104	20190221P000120	12,018.000	WELLTOWER INC CASH DIVIDEND 0..		2/21/2019	2/21/2019	2/28/2019	0.000000	0.00	10,455.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		959802109	20190314P000240	7,436.000	WESTERN UNION CO/THE CASH DIVIDEND		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,487.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		96145D105	20190214P000150	5,251.000	WESTROCK CO CASH DIVIDEND 045%		2/14/2019	2/14/2019	2/25/2019	0.000000	0.00	2,389.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		963320106	20190228P000220	2,163.000	WHIRLPOOL CORP CASH DIVIDEND 11..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	2,487.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		98310W108	20190315P000060	3,002.000	WYNDHAM DESTINATIONS INC CASH DIVL.		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	1,350.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		983134107	20190214P000160	2,324.000	WYNN RESORTS LTD CASH DIVIDEND		2/14/2019	2/14/2019	2/26/2019	0.000000	0.00	1,743.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		983898100	20190314P000250	16,101.000	XCEL ENERGY INC CASH DIVIDEND 04..		3/14/2019	3/14/2019	4/20/2019	0.000000	0.00	6,520.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		983919101	20190205P000010	7,320.000	XILINX INC CASH DIVIDEND 036%		2/5/2019	2/5/2019	2/21/2019	0.000000	0.00	2,635.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		98419M100	20190213P000060	7,353.000	XYLEM INC/NY CASH DIVIDEND 024%		2/13/2019	2/13/2019	3/14/2019	0.000000	0.00	1,764.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		988498101	20190213P000070	4,181.000	YUM! BRANDS INC CASH DIVIDEND 04..		2/13/2019	2/13/2019	3/8/2019	0.000000	0.00	1,756.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		98956P102	20190328P000210	2,355.000	ZIMMER BIOMET HOLDINGS INC CASH DL.		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	565.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		989701107	20190213P000080	11,036.000	ZIONS BANCORP NA CASH DIVIDEND		2/13/2019	2/13/2019	2/21/2019	0.000000	0.00	3,310.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		98976V103	20190117P000030	2,918.000	ZOETIS INC CASH DIVIDEND 016%		1/17/2019	1/17/2019	3/1/2019	0.000000	0.00	478.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G0177J108	20190214P000010	1,193.000	ALLERGAN PLC CASH DIVIDEND 074%		2/14/2019	2/14/2019	3/15/2019	0.000000	0.00	882.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G02602103	20190328P000010	6,366.000	AMDOCS LTD CASH DIVIDEND 028%		3/28/2019	3/28/2019	4/19/2019	0.000000	0.00	1,820.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G0408V102	20190131P000010	2,281.000	AON PLC CASH DIVIDEND 040%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	912.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G0408V102	20190215A000240	2,281.000	AON PLC		2/1/2019	1/31/2019	2/15/2019	0.000000	0.00	361.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G16249107	20190102A000260	-2,108.000	BROOKFIELD PROPERTY PARTNERS L		12/1/2018	11/29/2018	12/31/2018	0.000000	0.00	-432.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G16249107	20190102A000280	0.000	BROOKFIELD PROPERTY PARTNERS L		12/1/2018	11/29/2018	12/31/2018	0.000000	0.00	432.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DAC		G16249107	20190102A000280	0.000	BROOKFIELD PROPERTY PARTNERS L		12/1/2018	11/29/2018	12/31/2018	0.000000	0.00	-432.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G16962105	20190215P000010	7,451.000	BUNGE LTD CASH DIVIDEND 050%		2/15/2019	2/15/2019	3/4/2019	0.000000	0.00	3,725.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G29183103	20190307P000010	5,007.000	EATON CORP PLC CASH DIVIDEND 07..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	3,554.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G3223R108	20190305P000010	2,120.000	EVEREST RE GROUP LTD CASH DIVIDEN.		3/5/2019	3/5/2019	3/20/2019	0.000000	0.00	2,968.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G47791101	20190307P000020	6,666.000	INGERSOLL-RAND PLC CASH DIVIDEND		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	3,532.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G4916T108	20190213P000010	5,856.000	INVESCO LTD CASH DIVIDEND 030%		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	1,756.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G51502105	20190315P000010	6,587.000	JOHNSON CONTROLS INTERNATIONAL C..		3/15/2019	3/15/2019	4/12/2019	0.000000	0.00	1,712.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G5960L103	20190321P000010	7,537.000	MEDTRONIC PLC CASH DIVIDEND 050%		3/21/2019	3/21/2019	4/12/2019	0.000000	0.00	3,768.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G6095L109	20190325A000061	36.000	APTIV PLC LATE POSTING DIVIDEND ADJ..		3/1/2019	2/5/2019	2/20/2019	0.000000	0.00	7.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G6095L109	20190325A000072	1,311.000	APTIV PLC LATE POSTING DIVIDEND ADJ..		3/1/2019	2/5/2019	2/20/2019	0.000000	0.00	288.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G6095L109	20190325A000081	-1,347.000	APTIV PLC LATE POSTING DIVIDEND ADJ..		3/1/2019	2/5/2019	2/20/2019	0.000000	0.00	-296.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G6518L108	20190306P000010	7,150.000	NIELSEN HOLDINGS PLC CASH DIVIDEND		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	2,502.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G7945M107	20190319P000010	7,810.000	SEAGATE TECHNOLOGY PLC CASH DIVID.		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	4,920.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G7945M107	20190319S000171 TC..	86.000	SEAGATE TECHNOLOGY PLC LATE POST.		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	54.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G7500T104	20190124P000010	4,076.000	PENTAIR PLC CASH DIVIDEND 018%		1/24/2019	1/24/2019	2/8/2019	0.000000	0.00	733.68	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
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G96629103	20190328P000020	3,095.000	WILLIS TOWERS WATSON PLC CASH DIVL.		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	2,011.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		G97822103	20190226P000010	6,536.000	PERRIGO CO PLC CASH DIVIDEND		2/28/2019	2/28/2019	3/19/2019	0.000000	0.00	1,241.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		H1467J104	20190321P000020	2,731.000	CHUBB LTD CASH DIVIDEND 073%		3/21/2019	3/21/2019	4/12/2019	0.000000	0.00	1,993.63	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		H84989104	20190221P000010	3,434.000	TE CONNECTIVITY LTD CASH DIVIDEND		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	1,510.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DA		V7780T103	20190306P000020	3,676.000	ROYAL CARIBBEAN CRUISES LTD CASH D.		3/6/2019	3/6/2019	4/5/2019	0.000000	0.00	2,573.20	0.00
DIVIDENDS						2,182,777.000							818,451.30	818,451.30	0.00
U.S. DOLLAR						2,182,777.000							818,451.30	818,451.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		001055102	20190301S0000200	11,886.000	AFLAC INC		3/1/2019	2/19/2019	3/1/2019	0.000000	3,209.22	3,209.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00206R102	20190201S000080	10,318.000	AT&T INC		2/1/2019	1/9/2019	2/1/2019	0.000000	5,262.18	5,262.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		002824100	20190215S000160	5,887.000	ABBOTT LABORATORIES		2/15/2019	1/14/2019	2/15/2019	0.000000	1,883.84	1,883.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00751Y106	20190104S000010	1,880.000	ADVANCE AUTO PARTS INC		1/4/2019	12/20/2018	1/4/2019	0.000000	112.80	112.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		00846U101	20190123S000050	3,221.000	AGILENT TECHNOLOGIES INC		1/23/2019	12/28/2018	1/23/2019	0.000000	528.24	528.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		009158106	20190211S000020	1,588.000	AIR PRODUCTS & CHEMICALS INC		2/11/2019	12/31/2018	2/11/2019	0.000000	1,746.80	1,746.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		012653101	20190102S000030	786.000	ALBEMARLE CORP		1/2/2019	12/13/2018	1/2/2019	0.000000	263.31	263.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		012653101	20190102S000120	713.000	ALBEMARLE CORP		1/2/2019	12/13/2018	1/2/2019	0.000000	238.86	238.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		015271109	20190115S000160	916.000	ALEXANDRIA REAL ESTATE EQUITIE		1/15/2019	12/28/2018	1/15/2019	0.000000	888.52	888.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		018802108	20190215S000120	10,483.000	ALLIANT ENERGY CORP		2/15/2019	1/30/2019	2/15/2019	0.000000	3,721.47	3,721.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		020002101	20190102S000110	4,065.000	ALLSTATE CORP/THE		1/2/2019	11/29/2018	1/2/2019	0.000000	1,869.90	1,869.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		02005N100	20190215S000220	10,795.000	ALLY FINANCIAL INC		2/15/2019	1/31/2019	2/15/2019	0.000000	1,835.15	1,835.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		023608102	20190301S0000390	19,716.000	AMEREN CORP		3/29/2019	3/12/2019	3/29/2019	0.000000	9,365.10	9,365.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		025537101	20190308S000130	6,177.000	AMERICAN ELECTRIC POWER CO INC		3/8/2019	2/7/2019	3/8/2019	0.000000	4,138.59	4,138.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		025816109	20190208S000130	2,712.000	AMERICAN EXPRESS CO		2/8/2019	1/3/2019	2/8/2019	0.000000	1,057.68	1,057.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		026874784	20190329S0000220	9,544.000	AMERICAN INTERNATIONAL GROUP I		3/29/2019	3/14/2019	3/29/2019	0.000000	3,054.08	3,054.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		030420103	20190301S0000390	5,887.000	AMERICAN WATER WORKS CO INC		3/1/2019	2/6/2019	3/1/2019	0.000000	2,678.59	2,678.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		031100100	20190329S0000400	4,002.000	AMETEK INC		3/29/2019	3/14/2019	3/29/2019	0.000000	560.28	560.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		032095101	20190108S0000400	3,026.000	AMPHENOL CORP		1/8/2019	12/14/2018	1/8/2019	0.000000	695.98	695.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		032511107	20190327S0000100	11,286.000	ANADARKO PETROLEUM CORP		3/27/2019	3/12/2019	3/27/2019	0.000000	3,385.80	3,385.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		035710409	20190131S000160	50,223.000	ANNALY CAPITAL MANAGEMENT INC		1/31/2019	12/28/2018	1/31/2019	0.000000	15,066.90	15,066.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		036752103	20190329S000170	2,582.000	ANTHEM INC		3/29/2019	3/15/2019	3/29/2019	0.000000	2,065.60	2,065.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		037411105	20190222S0000600	11,739.000	APACHE CORP		2/22/2019	1/18/2019	2/22/2019	0.000000	2,934.75	2,934.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		039483102	20190312S000100	15,900.000	ARCHER-DANIELS-MIDLAND CO		3/12/2019	2/15/2019	3/12/2019	0.000000	5,565.00	5,565.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		03965L100	20190225S000050	9,729.000	ARCONIC INC		2/25/2019	2/7/2019	2/25/2019	0.000000	583.74	583.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		052800109	20190307S000190	4,841.000	AUTOLIV INC		3/7/2019	2/21/2019	3/7/2019	0.000000	3,001.42	3,001.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		053484101	20190115S000150	1,664.000	AVALONBAY COMMUNITIES INC		1/15/2019	12/28/2018	1/15/2019	0.000000	2,446.08	2,446.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		054937107	20190301S000180	15,963.000	BB&T CORP		3/1/2019	2/12/2019	3/1/2019	0.000000	6,465.02	6,465.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		058498106	20190315S000290	5,069.000	BALL CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	506.90	506.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		060505104	20190329S000250	21,142.000	BANK OF AMERICA CORP		3/29/2019	2/28/2019	3/29/2019	0.000000	3,171.30	3,171.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		064058100	20190208S000140	9,810.000	BANK OF NEW YORK MELLON CORP/T		2/8/2019	1/25/2019	2/8/2019	0.000000	2,746.80	2,746.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		071813109	20190102S000170	5,782.000	BAXTER INTERNATIONAL INC		1/2/2019	11/30/2018	1/2/2019	0.000000	1,098.58	1,098.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		075887109	20190329S000150	695.000	BECTON DICKINSON AND CO		3/29/2019	3/7/2019	3/29/2019	0.000000	535.15	535.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		097023105	20190301S000220	1,497.000	BOEING CO/THE		3/1/2019	2/7/2019	3/1/2019	0.000000	3,076.34	3,076.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		099724106	20190315S000210	5,677.000	BORGWARNER INC		3/15/2019	2/28/2019	3/15/2019	0.000000	965.09	965.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		111337103	20190102S000070	3,015.000	BROADRIDGE FINANCIAL SOLUTIONS		1/3/2019	12/13/2018	1/3/2019	0.000000	1,462.28	1,462.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		115637209	20190102S000180	8,027.000	BROWN-FORMAN CORP		1/2/2019	12/6/2018	1/2/2019	0.000000	1,332.48	1,332.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12508E101	20190329S000080	3,934.000	CDK GLOBAL INC		3/29/2019	2/28/2019	3/29/2019	0.000000	590.10	590.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		12514G108	20190312S000060	3,133.000	CDW CORP/IDE		3/12/2019	2/22/2019	3/12/2019	0.000000	924.24	924.24	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	12541W209	20190329S000110	2,961.000	CH ROBINSON WORLDWIDE INC		3/29/2019	2/28/2019	3/29/2019	0.000000	1,480.50	1,480.50	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	12541W209	20190329S000130	1,177.000	CH ROBINSON WORLDWIDE INC		3/29/2019	2/28/2019	3/29/2019	0.000000	588.50	588.50	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	125581801	20190222S000120	5,558.000	CIT GROUP INC		2/22/2019	2/7/2019	2/22/2019	0.000000	1,389.50	1,389.50	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	12572Q105	20190116S000040	4,927.000	CME GROUP INC		1/16/2019	12/27/2018	1/16/2019	0.000000	8,622.25	8,622.25	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	12572Q105	20190325S000010	6,987.000	CME GROUP INC		3/25/2019	3/7/2019	3/25/2019	0.000000	5,240.25	5,240.25	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	125896100	20190228S000230	17,080.000	CMS ENERGY CORP		2/28/2019	1/31/2019	2/28/2019	0.000000	6,533.10	6,533.10	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	126408103	20190315S000140	2,821.000	CSX CORP		3/15/2019	2/27/2019	3/15/2019	0.000000	677.04	677.04	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	126650100	20190204S000020	1,566.000	CVS HEALTH CORP		2/4/2019	1/24/2019	2/4/2019	0.000000	783.00	783.00	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	127097103	20190207S000080	9,299.000	CABOT OIL & GAS CORP		2/7/2019	1/23/2019	2/7/2019	0.000000	650.93	650.93	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	134429109	20190128S000010	5,538.000	CAMPBELL SOUP CO		1/28/2019	1/8/2019	1/28/2019	0.000000	1,938.30	1,938.30	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	14040H105	20190222S000080	3,419.000	CAPITAL ONE FINANCIAL CORP		2/22/2019	2/8/2019	2/22/2019	0.000000	1,367.60	1,367.60	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	143658300	20190315S000320	7,646.000	CARNIVAL CORP		3/15/2019	2/21/2019	3/15/2019	0.000000	3,823.00	3,823.00	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	150870103	20190301S000300	1,776.000	CELANESE CORP		3/1/2019	2/15/2019	3/1/2019	0.000000	959.04	959.04	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	15189T107	20190314S000260	19,879.000	CENTERPOINT ENERGY INC		3/14/2019	2/20/2019	3/14/2019	0.000000	5,715.21	5,715.21	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	156700106	20190322S000060	17,583.000	CENTURYLINK INC		3/22/2019	3/11/2019	3/22/2019	0.000000	4,395.75	4,395.75	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	166764100	20190311S000120	7,820.000	CHEVRON CORP		3/11/2019	2/14/2019	3/11/2019	0.000000	9,305.80	9,305.80	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	171340102	20190301S000310	6,590.000	CHURCH & DWIGHT CO INC		3/1/2019	2/14/2019	3/1/2019	0.000000	1,499.23	1,499.23	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	171798101	20190301S000120	3,530.000	CIMAREX ENERGY CO		3/1/2019	2/14/2019	3/1/2019	0.000000	635.40	635.40	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	172062101	20190115S000090	4,126.000	CINCINNATI FINANCIAL CORP		1/15/2019	12/18/2018	1/15/2019	0.000000	2,186.78	2,186.78	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	17275R102	20190123S000040	7,794.000	CISCO SYSTEMS INC		1/23/2019	1/3/2019	1/23/2019	0.000000	2,572.02	2,572.02	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	172967424	20190222S000110	2,469.000	CITIGROUP INC		2/22/2019	2/1/2019	2/22/2019	0.000000	1,111.05	1,111.05	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	174610105	20190214S0000170	10,277.000	CITIZENS FINANCIAL GROUP INC		2/14/2019	1/30/2019	2/14/2019	0.000000	3,288.64	3,288.64	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	177376100	20190322S000110	3,919.000	CITRIX SYSTEMS INC		3/22/2019	3/7/2019	3/22/2019	0.000000	1,371.65	1,371.65	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	189054109	20190208S000090	1,420.000	CLOROX CO/THE		2/8/2019	1/22/2019	2/8/2019	0.000000	1,363.20	1,363.20	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	189054109	20190208S000100	1,850.000	CLOROX CO/THE		2/8/2019	1/22/2019	2/8/2019	0.000000	1,776.00	1,776.00	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	192446102	20190228S000280	9,842.000	COGNIZANT TECHNOLOGY SOLUTIONS		2/28/2019	2/20/2019	2/28/2019	0.000000	1,968.40	1,968.40	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	194162103	20190215S000230	2,881.000	COLGATE-PALMOLIVE CO		2/15/2019	1/22/2019	2/15/2019	0.000000	1,210.02	1,210.02	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	20030N101	20190123S000030	7,403.000	COMCAST CORP		1/23/2019	12/31/2018	1/23/2019	0.000000	1,406.57	1,406.57	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	200340107	20190102S000020	6,690.000	COMERICA INC		1/2/2019	12/13/2018	1/1/2019	0.000000	4,014.00	4,014.00	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	205887102	20190301S000150	9,935.000	COMAGRA BRANDS INC		3/1/2019	1/29/2019	3/1/2019	0.000000	2,111.19	2,111.19	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	20605P101	20190329S000100	6,349.000	CONCHO RESOURCES INC		3/29/2019	2/28/2019	3/29/2019	0.000000	793.63	793.63	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	20825C104	20190301S000250	15,449.000	CONOCOPHILLIPS		3/1/2019	2/8/2019	3/1/2019	0.000000	4,711.95	4,711.95	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	209115104	20190315S000080	9,705.000	CONSOLIDATED EDISON INC		3/15/2019	2/12/2019	3/15/2019	0.000000	7,181.70	7,181.70	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	21036P108	20190226S000030	1,416.000	CONSTELLATION BRANDS INC		2/26/2019	2/11/2019	2/26/2019	0.000000	1,047.84	1,047.84	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	216648402	20190208S000160	1,763.000	COOPER COS INC/THE		2/8/2019	1/18/2019	2/8/2019	0.000000	52.89	52.89	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	219350105	20190329S000280	11,280.000	CORNING INC		3/29/2019	2/27/2019	3/29/2019	0.000000	2,256.00	2,256.00	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	22160K105	20190222S000070	1,571.000	COSTCO WHOLESALE CORP		2/22/2019	2/7/2019	2/22/2019	0.000000	895.47	895.47	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	222070203	20190315S000220	29,042.000	COTY INC		3/15/2019	2/27/2019	3/15/2019	0.000000	3,630.25	3,630.25	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	231021106	20190307S000210	1,213.000	CUMMINS INC		3/7/2019	2/21/2019	3/7/2019	0.000000	1,382.82	1,382.82	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	23331A109	20190225S000060	10,927.000	DR HORTON INC		2/25/2019	2/8/2019	2/25/2019	0.000000	1,639.05	1,639.05	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	233331107	20190115S000080	5,509.000	DTE ENERGY CO		1/15/2019	12/14/2018	1/15/2019	0.000000	5,206.01	5,206.01	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	23355L106	20190115S000010	2,685.000	DXC TECHNOLOGY CO		1/15/2019	12/4/2018	1/15/2019	0.000000	510.15	510.15	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	235851102	20190125S000050	3,643.000	DANAHER CORP		1/25/2019	12/27/2018	1/25/2019	0.000000	582.88	582.88	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	237194105	20190201S000060	4,208.000	DARDEN RESTAURANTS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	3,156.00	3,156.00	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	247361702	20190322S000070	10,154.000	DELTA AIR LINES INC		3/22/2019	2/28/2019	3/22/2019	0.000000	3,553.90	3,553.90	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	24906P109	20190111S000060	7,767.000	DENTSPLY SIRONA INC		1/11/2019	12/27/2018	1/11/2019	0.000000	679.61	679.61	0.00
KR3F10110002	KR3F10110002	KRS	INTERNAL EQUITY	DV	254687106	20190110S000040	2,622.000	WALT DISNEY CO/THE		1/10/2019	12/7/2018	1/10/2019	0.000000	2,307.36	2,307.36	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		256677105	201901225000060	1,577.000	DOLLAR GENERAL CORP		1/22/2019	1/7/2019	1/22/2019	0.000000	457.33	457.33	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		260003108	201903155000100	7,789.000	DOVER CORP		3/15/2019	2/27/2019	3/15/2019	0.000000	3,738.72	3,738.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		26076J100	201903155000250	3,643.000	DOWDUPONT INC		3/15/2019	2/27/2019	3/15/2019	0.000000	1,384.34	1,384.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		264411505	201902285000250	18,047.000	DUKE REALTY CORP		2/28/2019	2/13/2019	2/28/2019	0.000000	3,880.11	3,880.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		26441C204	201903185000030	7,091.000	DUKE ENERGY CORP		3/18/2019	2/14/2019	3/18/2019	0.000000	6,576.90	6,576.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		26875P101	201901315000140	2,327.000	EOG RESOURCES INC		1/31/2019	1/16/2019	1/31/2019	0.000000	511.94	511.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		277432100	201901045000020	4,811.000	EASTMAN CHEMICAL CO		1/4/2019	12/14/2018	1/4/2019	0.000000	2,982.82	2,982.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		278965100	201901155000050	945.000	ECOLAB INC		1/15/2019	12/17/2018	1/15/2019	0.000000	434.70	434.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		281020107	201901315000090	5,947.000	EDISON INTERNATIONAL		1/31/2019	12/28/2018	1/31/2019	0.000000	3,642.54	3,642.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		291011104	201903115000090	6,163.000	EMERSON ELECTRIC CO		3/11/2019	2/14/2019	3/11/2019	0.000000	3,019.87	3,019.87	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		29364G103	201903015000270	10,084.000	ENTERGY CORP		3/1/2019	2/13/2019	3/1/2019	0.000000	9,176.44	9,176.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		29476L107	201901115000040	4,233.000	EQUITY RESIDENTIAL		1/11/2019	12/31/2018	1/11/2019	0.000000	2,285.82	2,285.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		297178105	201901155000140	2,259.000	ESSEX PROPERTY TRUST INC		1/15/2019	12/31/2018	1/15/2019	0.000000	4,201.74	4,201.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30034W106	2019032950003250	17,958.000	EVERGY INC		3/29/2019	3/1/2019	3/29/2019	0.000000	8,530.05	8,530.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30040W108	201903295000090	8,845.000	EVERSOURCE ENERGY		3/29/2019	3/4/2019	3/29/2019	0.000000	4,732.08	4,732.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30161N101	201903085000100	22,360.000	EXELON CORP		3/8/2019	2/19/2019	3/8/2019	0.000000	8,105.50	8,105.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30212P303	201903275000020	1,496.000	EXPEDIA GROUP INC		3/27/2019	3/6/2019	3/27/2019	0.000000	478.72	478.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		30231G102	201903115000110	6,738.000	EXXON MOBIL CORP		3/11/2019	2/8/2019	3/11/2019	0.000000	5,525.16	5,525.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		311900104	201902275000140	1,979.000	FASTENAL CO		2/27/2019	1/30/2019	2/27/2019	0.000000	850.97	850.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		31428X106	201901025000070	1,453.000	FEDEX CORP		1/2/2019	12/7/2018	1/2/2019	0.000000	944.45	944.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		31620M106	201903295000140	3,381.000	FIDELITY NATIONAL INFORMATION		3/29/2019	3/14/2019	3/29/2019	0.000000	1,183.35	1,183.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		31620R303	201903295000360	7,627.000	FIDELITY NATIONAL FINANCIAL IN		3/29/2019	3/14/2019	3/29/2019	0.000000	2,364.37	2,364.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		316773100	201901155000180	14,203.000	FIFTH THIRD BANCORP		1/15/2019	12/28/2018	1/15/2019	0.000000	3,124.66	3,124.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		33793Z107	201903015000140	30,549.000	FIRSTENERGY CORP		3/1/2019	2/6/2019	3/1/2019	0.000000	11,608.62	11,608.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		345370860	201903015000240	10,614.000	FORD MOTOR CO		3/1/2019	1/30/2019	3/1/2019	0.000000	1,592.10	1,592.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		34959J108	201903295000320	7,224.000	FORTIVE CORP		3/29/2019	2/21/2019	3/29/2019	0.000000	505.68	505.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		34964C106	201903135000020	4,382.000	FORTUNE BRANDS HOME & SECURITY		3/13/2019	2/21/2019	3/13/2019	0.000000	964.04	964.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		354613101	201901115000050	5,612.000	FRANKLIN RESOURCES INC		1/11/2019	12/28/2018	1/11/2019	0.000000	1,459.12	1,459.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		35671D857	201902015000070	11,762.000	FREEMPORT-MCMORAN INC		2/1/2019	1/14/2019	2/1/2019	0.000000	588.10	588.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		363576109	201903155000130	5,659.000	ARTHUR J GALLAGHER & CO		3/15/2019	2/28/2019	3/15/2019	0.000000	2,433.37	2,433.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		369550108	201902085000110	1,075.000	GENERAL DYNAMICS CORP		2/8/2019	1/17/2019	2/8/2019	0.000000	999.75	999.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		370334104	201902015000100	2,746.000	GENERAL MILLS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	1,345.54	1,345.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		37045V100	201903295000100	6,376.000	GENERAL MOTORS CO		3/22/2019	3/7/2019	3/22/2019	0.000000	2,422.88	2,422.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		37246D105	201901025000140	2,369.000	GENUINE PARTS CO		1/2/2019	12/6/2018	1/2/2019	0.000000	1,705.68	1,705.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		38141G104	201903285000220	753.000	GOLDMAN SACHS GROUP INC/THE		3/28/2019	2/27/2019	3/28/2019	0.000000	602.40	602.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		38480Z104	201903015000280	1,576.000	WW GRAINGER INC		3/1/2019	2/8/2019	3/1/2019	0.000000	2,143.36	2,143.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		40412C101	201903295000330	1,872.000	HCA HEALTHCARE INC		3/29/2019	2/28/2019	3/29/2019	0.000000	748.80	748.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		40414L109	201902285000260	23,358.000	HCP INC		2/28/2019	2/15/2019	2/28/2019	0.000000	8,642.46	8,642.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		40434L105	201901025000100	5,882.000	HP INC		1/2/2019	12/12/2018	1/2/2019	0.000000	942.30	942.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		413875105	201903225000040	6,697.000	HARRIS CORP		3/22/2019	3/7/2019	3/22/2019	0.000000	4,587.45	4,587.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		416515104	201901025000020	8,785.000	HARTFORD FINANCIAL SERVICES GR		1/2/2019	11/30/2018	1/2/2019	0.000000	2,635.50	2,635.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		418056107	201902155000080	5,062.000	HASBRO INC		2/15/2019	1/31/2019	2/15/2019	0.000000	3,189.06	3,189.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		427866108	201903155000200	1,230.000	HERSHEY CO/THE		3/15/2019	2/21/2019	3/15/2019	0.000000	888.06	888.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		427866108	201903155000300	2,255.000	HERSHEY CO/THE		3/15/2019	2/21/2019	3/15/2019	0.000000	1,628.11	1,628.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		42809H107	201903295000340	10,264.000	HESS CORP		3/29/2019	3/15/2019	3/29/2019	0.000000	2,566.00	2,566.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		42824C109	201901025000080	28,526.000	HEWLETT PACKARD ENTERPRISE CO		1/2/2019	12/11/2018	1/2/2019	0.000000	3,209.18	3,209.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		43300A203	201903295000040	4,517.000	HILTON WORLDWIDE HOLDINGS INC		3/29/2019	2/28/2019	3/29/2019	0.000000	677.55	677.55	0.00



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KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		437076102	20190328S000230	1,785.000	HOME DEPOT INC/THE		3/28/2019	3/13/2019	3/28/2019	0.000000	2,427.60	2,427.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		438516106	20190308S000120	2,463.000	HONEYWELL INTERNATIONAL INC		3/8/2019	2/21/2019	3/8/2019	0.000000	2,019.66	2,019.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		440452100	20190215S000090	10,131.000	HORMEL FOODS CORP		2/15/2019	1/11/2019	2/15/2019	0.000000	2,127.51	2,127.51	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		44107P104	20190115S000120	17,596.000	HOST HOTELS & RESORTS INC		1/15/2019	12/28/2018	1/15/2019	0.000000	4,399.00	4,399.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		444859102	20190125S000060	1,626.000	HUMANA INC		1/25/2019	12/28/2018	1/25/2019	0.000000	813.00	813.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		445658107	20190222S000090	5,382.000	JB HUNT TRANSPORT SERVICES INC		2/22/2019	2/7/2019	2/22/2019	0.000000	1,399.32	1,399.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		446413106	20190308S000070	1,107.000	HUNTINGTON INGALLS INDUSTRIES		3/8/2019	2/21/2019	3/8/2019	0.000000	952.02	952.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		452308109	20190110S000030	768.000	ILLINOIS TOOL WORKS INC		1/10/2019	12/28/2018	1/10/2019	0.000000	768.00	768.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		457187102	20190125S000030	2,812.000	INGREDION INC		1/25/2019	12/31/2018	1/25/2019	0.000000	1,757.50	1,757.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		458140100	20190301S000170	8,396.000	INTEL CORP		3/1/2019	2/6/2019	3/1/2019	0.000000	2,644.74	2,644.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		45866F104	20190329S000310	6,076.000	INTERCONTINENTAL EXCHANGE INC		3/29/2019	3/14/2019	3/29/2019	0.000000	1,670.90	1,670.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		459200101	20190315S000050	1,154.000	INTERNATIONAL BUSINESS MACHINE		3/11/2019	2/7/2019	3/2/2019	0.000000	1,811.78	1,811.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		459506101	20190107S000080	2,069.000	INTERNATIONAL FLAVORS & FRAGRA		1/7/2019	12/27/2018	1/7/2019	0.000000	1,510.37	1,510.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		460690100	20190315S000150	14,924.000	INTERPUBLIC GROUP OF COS INC/T		3/15/2019	2/28/2019	3/15/2019	0.000000	3,507.14	3,507.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		461202103	20190118S000040	1,142.000	INTUIT INC		1/18/2019	1/9/2019	1/18/2019	0.000000	536.74	536.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		46625H100	20190131S000150	7,623.000	JPMORGAN CHASE & CO		1/31/2019	1/3/2019	1/31/2019	0.000000	6,098.40	6,098.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		478160104	20190312S000140	1,515.000	JOHNSON & JOHNSON		3/12/2019	2/25/2019	3/12/2019	0.000000	1,363.50	1,363.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		48203R104	20190322S000050	15,164.000	JUNIPER NETWORKS INC		3/22/2019	2/26/2019	3/22/2019	0.000000	2,881.16	2,881.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		482480100	20190301S000290	1,982.000	KLA-TENCOR CORP		3/1/2019	2/14/2019	3/1/2019	0.000000	1,486.50	1,486.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		485170302	20190116S000030	3,851.000	KANSAS CITY SOUTHERN		1/16/2019	12/28/2018	1/16/2019	0.000000	1,386.36	1,386.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		487836108	20190315S000170	7,618.000	KELLOGG CO		3/15/2019	3/4/2019	3/15/2019	0.000000	4,266.08	4,266.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		494368103	20190103S000080	1,185.000	KIMBERLY-CLARK CORP		1/3/2019	12/6/2018	1/3/2019	0.000000	1,185.00	1,185.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		494568101	20190215S000200	8,260.000	KINDER MORGAN INC/DE		2/15/2019	1/30/2019	2/15/2019	0.000000	1,652.00	1,652.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		500754106	20190322S000060	5,889.000	KRAFT HEINZ CO/THE		3/22/2019	3/7/2019	3/22/2019	0.000000	2,355.60	2,355.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		501044101	20190301S000130	23,088.000	KROGER CO/THE		3/1/2019	2/14/2019	3/1/2019	0.000000	3,232.32	3,232.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		502413107	20190315S000160	3,312.000	L3 TECHNOLOGIES INC		3/15/2019	2/28/2019	3/15/2019	0.000000	2,815.20	2,815.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		518439104	20190315S000240	4,837.000	ESTEE LAUDER COS INC/THE		3/15/2019	2/27/2019	3/15/2019	0.000000	2,079.91	2,079.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		521865204	20190320S003240	2,137.000	LEAR CORP		3/20/2019	2/28/2019	3/20/2019	0.000000	1,602.75	1,602.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		526057104	20190208S000170	8,265.000	LENNAR CORP		2/8/2019	1/24/2019	2/8/2019	0.000000	330.60	330.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		532457108	20190308S000080	5,278.000	ELI LILLY & CO		3/8/2019	2/14/2019	3/8/2019	0.000000	3,404.31	3,404.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		534187109	20190201S000050	5,060.000	LINCOLN NATIONAL CORP		2/1/2019	1/9/2019	2/1/2019	0.000000	1,872.20	1,872.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		540424108	20190312S000110	8,687.000	LOEWS CORP		3/12/2019	2/26/2019	3/12/2019	0.000000	542.94	542.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		548861107	20190206S000060	1,319.000	LOWE'S COS INC		2/6/2019	1/22/2019	2/6/2019	0.000000	633.12	633.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		55261F104	20190329S000410	5,985.000	M&T BANK CORP		3/29/2019	3/1/2019	3/29/2019	0.000000	5,985.00	5,985.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		552953101	20190315S000270	17,578.000	MGM RESORTS INTERNATIONAL		3/15/2019	3/7/2019	3/15/2019	0.000000	2,285.14	2,285.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		55354G100	20190315S000120	3,272.000	MSCI INC		3/15/2019	2/21/2019	3/15/2019	0.000000	1,897.76	1,897.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		554382101	20190301S000100	4,830.000	MACERICH CO/THE		3/1/2019	2/20/2019	3/1/2019	0.000000	3,622.50	3,622.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		55616P104	20190102S000090	12,310.000	MACY'S INC		1/2/2019	12/13/2018	1/2/2019	0.000000	4,547.03	4,547.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		565849106	20190311S000100	50,780.000	MARATHON OIL CORP		3/11/2019	2/19/2019	3/11/2019	0.000000	2,539.00	2,539.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		56585A102	20190311S000070	10,209.000	MARATHON PETROLEUM CORP		3/11/2019	2/19/2019	3/11/2019	0.000000	5,410.77	5,410.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		571748102	20190215S000110	3,109.000	MARSH & MCLENNAN COS INC		2/15/2019	1/29/2019	2/15/2019	0.000000	1,290.24	1,290.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		574599106	20190211S000030	2,940.000	MASCO CORP		2/11/2019	1/10/2019	2/11/2019	0.000000	352.80	352.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		57636Q104	20190208S000150	1,848.000	MASTERCARD INC		2/8/2019	1/8/2019	2/8/2019	0.000000	609.84	609.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		57772K101	20190314S000290	10,021.000	MAXIM INTEGRATED PRODUCTS INC		3/14/2019	2/27/2019	3/14/2019	0.000000	4,609.66	4,609.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		579780206	20190114S000060	2,248.000	MCCORMICK & CO INC/MD		1/14/2019	12/28/2018	1/14/2019	0.000000	1,281.36	1,281.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		580135101	20190315S000110	4,049.000	MCDONALD'S CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	4,696.84	4,696.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		58933Y105	20190108S000050	4,044.000	MERCK & CO INC		1/8/2019	12/14/2018	1/8/2019	0.000000	2,224.20	2,224.20	0.00



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KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		59156R108	20190313S000030	5,014.000	METLIFE INC		3/13/2019	2/4/2019	3/13/2019	0.000000	2,105.88	2,105.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		594918104	20190314S000280	3,389.000	MICROSOFT CORP		3/14/2019	2/20/2019	3/14/2019	0.000000	1,558.94	1,558.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		59522J103	20190131S000110	1,397.000	MID-AMERICA APARTMENT COMMUNIT		1/31/2019	1/14/2019	1/31/2019	0.000000	1,341.12	1,341.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		60871R209	20190315S000190	4,404.000	MOLSON COORS BREWING CO		3/15/2019	3/1/2019	3/15/2019	0.000000	1,805.64	1,805.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		609207105	20190114S000070	6,726.000	MONDELEZ INTERNATIONAL INC		1/14/2019	12/28/2018	1/14/2019	0.000000	1,748.76	1,748.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		615369105	20190318S000040	1,047.000	MOODY S CORP		3/18/2019	2/22/2019	3/18/2019	0.000000	523.50	523.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		617446448	20190215S000170	2,170.000	MORGAN STANLEY		2/15/2019	1/30/2019	2/15/2019	0.000000	651.00	651.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		61945C103	20190321S000070	17,195.000	MOSAIC CO/THE		3/21/2019	3/6/2019	3/21/2019	0.000000	429.88	429.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		620076307	20190115S000060	5,208.000	MOTOROLA SOLUTIONS INC		1/15/2019	12/13/2018	1/15/2019	0.000000	2,968.56	2,968.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		631103108	20190329S000360	4,214.000	NASDAQ INC		3/29/2019	3/14/2019	3/29/2019	0.000000	1,854.16	1,854.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		637071101	20190329S000260	13,152.000	NATIONAL OILWELL VARCO INC		3/29/2019	3/14/2019	3/29/2019	0.000000	657.60	657.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		637071101	20190329S000300	5,792.000	NATIONAL OILWELL VARCO INC		3/29/2019	3/14/2019	3/29/2019	0.000000	289.60	289.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		64110D104	20190123S000060	5,903.000	NETAPP INC		1/23/2019	1/3/2019	1/23/2019	0.000000	2,361.20	2,361.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		651639106	20190321S000050	18,536.000	NEWMONT MINING CORP		3/21/2019	3/6/2019	3/21/2019	0.000000	2,595.04	2,595.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		65339F101	20190315S000230	9,099.000	NEXTERA ENERGY INC		3/15/2019	2/27/2019	3/15/2019	0.000000	11,373.75	11,373.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		654106103	20190102S000130	6,565.000	NIKE INC		1/2/2019	11/30/2018	1/2/2019	0.000000	1,444.30	1,444.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		65473P105	20190220S000050	27,356.000	NISOURCE INC		2/20/2019	2/8/2019	2/20/2019	0.000000	5,471.20	5,471.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		655044105	20190225S000070	22,869.000	NOBLE ENERGY INC		2/25/2019	2/8/2019	2/25/2019	0.000000	2,515.59	2,515.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		655844108	20190311S000040	1,969.000	NORFOLK SOUTHERN CORP		3/11/2019	2/1/2019	3/11/2019	0.000000	1,693.34	1,693.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		670346105	20190211S000050	4,834.000	NUCOR CORP		2/11/2019	12/28/2018	2/11/2019	0.000000	1,933.60	1,933.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		674599105	20190115S000020	13,232.000	OCCIDENTAL PETROLEUM CORP		1/15/2019	12/7/2018	1/15/2019	0.000000	10,320.96	10,320.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693475105	20190205S000030	5,363.000	PNC FINANCIAL SERVICES GROUP I		2/5/2019	1/16/2019	2/5/2019	0.000000	5,094.85	5,094.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693506107	20190312S000120	1,550.000	PPG INDUSTRIES INC		3/12/2019	2/21/2019	3/12/2019	0.000000	744.00	744.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		69351T106	20190102S000160	13,516.000	PPL CORP		1/2/2019	12/7/2018	1/2/2019	0.000000	5,541.56	5,541.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		693656100	20190329S000210	3,554.000	PVH CORP		3/29/2019	2/27/2019	3/29/2019	0.000000	133.28	133.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		695156109	20190115S000110	1,565.000	PACKAGING CORP OF AMERICA		1/15/2019	12/14/2018	1/15/2019	0.000000	1,236.35	1,236.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		704326107	20190215S000180	3,314.000	PAYCHEX INC		2/15/2019	1/31/2019	2/15/2019	0.000000	1,855.84	1,855.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		704326107	20190215S000190	1,315.000	PAYCHEX INC		2/15/2019	1/31/2019	2/15/2019	0.000000	736.40	736.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		713448108	20190107S000020	1,356.000	PEPSICO INC		1/7/2019	12/6/2018	1/7/2019	0.000000	1,257.69	1,257.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		713448108	20190329S000190	1,722.000	PEPSICO INC		3/29/2019	2/28/2019	3/29/2019	0.000000	1,597.16	1,597.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		717081103	20190301S000160	12,954.000	PFIZER INC		3/1/2019	1/31/2019	3/1/2019	0.000000	4,663.44	4,663.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		718546104	20190301S000260	10,456.000	PHILLIPS 66		3/1/2019	2/15/2019	3/1/2019	0.000000	8,364.80	8,364.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		723484101	20190301S000190	7,786.000	PINNACLE WEST CAPITAL CORP		3/1/2019	1/31/2019	3/1/2019	0.000000	5,742.18	5,742.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74144T108	20190329S000240	3,032.000	T ROWE PRICE GROUP INC		3/29/2019	3/14/2019	3/29/2019	0.000000	2,304.32	2,304.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74251V102	20190329S000160	1,806.000	PRINCIPAL FINANCIAL GROUP INC		3/29/2019	3/1/2019	3/29/2019	0.000000	975.24	975.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74251V102	20190329S000200	822.000	PRINCIPAL FINANCIAL GROUP INC		3/29/2019	3/1/2019	3/29/2019	0.000000	443.88	443.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		742718109	20190215S000140	2,584.000	PROCTER & GAMBLE CO/THE		2/15/2019	1/17/2019	2/15/2019	0.000000	1,853.24	1,853.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		743315103	20190211S000060	2,985.000	PROGRESSIVE CORP/THE		2/11/2019	2/1/2019	2/11/2019	0.000000	7,504.29	7,504.29	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74340W103	20190329S000320	10,497.000	PROLOGIS INC		3/29/2019	3/14/2019	3/29/2019	0.000000	5,563.41	5,563.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		744320102	20190314S000320	1,561.000	PRUDENTIAL FINANCIAL INC		3/14/2019	2/19/2019	3/14/2019	0.000000	1,561.00	1,561.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		744573106	20190329S000430	13,573.000	PUBLIC SERVICE ENTERPRISE GROU		3/29/2019	3/7/2019	3/29/2019	0.000000	6,379.31	6,379.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		74834L100	20190130S000090	3,158.000	QUEST DIAGNOSTICS INC		1/30/2019	1/14/2019	1/30/2019	0.000000	1,673.74	1,673.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		75473D109	20190117S000040	1,100.000	RAYMOND JAMES FINANCIAL INC		1/17/2019	1/2/2019	1/17/2019	0.000000	374.00	374.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		755111507	20190131S000100	1,738.000	RAYTHEON CO		1/31/2019	12/31/2018	1/31/2019	0.000000	1,507.72	1,507.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		756109104	20190115S000100	5,342.000	REALTY INCOME CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	1,180.58	1,180.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		756109104	20190215S000210	7,461.000	REALTY INCOME CORP		2/15/2019	1/31/2019	2/15/2019	0.000000	1,682.46	1,682.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		756109104	20190315S000260	7,461.000	REALTY INCOME CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	1,682.46	1,682.46	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		758849103	201903075000220	3,305.000	REGENCY CENTERS CORP		3/7/2019	2/22/2019	3/7/2019	0.000000	1,933.43	1,933.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		7591EP100	201901025000040	42,386.000	REGIONS FINANCIAL CORP		1/2/2019	12/6/2018	1/2/2019	0.000000	5,934.04	5,934.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		760759100	201901155000030	6,358.000	REPUBLIC SERVICES INC		1/15/2019	12/31/2018	1/15/2019	0.000000	2,384.25	2,384.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		761152107	2019031450000270	3,586.000	RESMED INC		3/14/2019	2/6/2019	3/14/2019	0.000000	1,326.82	1,326.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		761152107	2019031450000300	1,418.000	RESMED INC		3/14/2019	2/6/2019	3/14/2019	0.000000	524.66	524.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		773903109	201903115000060	818.000	ROCKWELL AUTOMATION INC		3/11/2019	2/15/2019	3/11/2019	0.000000	793.46	793.46	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		776696106	201901235000020	1,775.000	ROPER TECHNOLOGIES INC		1/23/2019	1/8/2019	1/23/2019	0.000000	820.94	820.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		778296103	2019032950000270	4,998.000	ROSS STORES INC		3/29/2019	3/15/2019	3/29/2019	0.000000	1,274.49	1,274.49	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		78409V104	201903125000070	2,790.000	S&P GLOBAL INC		3/12/2019	2/25/2019	3/12/2019	0.000000	1,590.30	1,590.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		78440X101	201901155000070	2,844.000	SL GREEN REALTY CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	2,417.40	2,417.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		81211K100	201903225000030	3,531.000	SEALED AIR CORP		3/22/2019	3/7/2019	3/22/2019	0.000000	564.96	564.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		816851109	2019011650000130	5,331.000	SEMPRA ENERGY		1/15/2019	12/28/2018	1/15/2019	0.000000	4,771.25	4,771.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		829688103	2019022850000240	66,695.000	SIRIUS XM HOLDINGS INC		2/28/2019	2/8/2019	2/28/2019	0.000000	807.01	807.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		83088M102	201903195000070	5,302.000	SKYWORKS SOLUTIONS INC		3/19/2019	2/25/2019	3/19/2019	0.000000	2,014.76	2,014.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		832696405	2019030150000210	4,607.000	JM SMUCKER CO/THE		3/1/2019	2/14/2019	3/1/2019	0.000000	3,915.95	3,915.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		833034101	2019030115000020	2,641.000	SNAP-ON INC		3/11/2019	2/22/2019	3/11/2019	0.000000	2,508.95	2,508.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		842587107	201903065000060	25,715.000	SOUTHERN CO/THE		3/6/2019	2/15/2019	3/6/2019	0.000000	15,429.00	15,429.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		854502101	201903195000080	2,365.000	STANLEY BLACK & DECKER INC		3/19/2019	3/4/2019	3/19/2019	0.000000	1,560.90	1,560.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		855244109	2019022250000100	10,757.000	STARBUCKS CORP		2/22/2019	2/6/2019	2/22/2019	0.000000	3,872.52	3,872.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		857477103	2019011650000050	1,877.000	STATE STREET CORP		1/15/2019	12/31/2018	1/16/2019	0.000000	882.19	882.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		858119100	201901115000030	9,911.000	STEEL DYNAMICS INC		1/11/2019	12/28/2018	1/11/2019	0.000000	1,858.31	1,858.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		863667101	2019013150000120	1,444.000	STRYKER CORP		1/31/2019	12/28/2018	1/31/2019	0.000000	750.88	750.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		867914103	2019031550000260	9,172.000	SUNTRUST BANKS INC		3/15/2019	2/27/2019	3/15/2019	0.000000	4,586.00	4,586.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		871829107	201901255000040	4,212.000	SYSCO CORP		1/25/2019	1/3/2019	1/25/2019	0.000000	1,642.68	1,642.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		872540109	2019030750000200	9,587.000	TJX COS INC/THE		3/7/2019	2/13/2019	3/7/2019	0.000000	1,869.47	1,869.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		87612E106	201903115000030	10,029.000	TARGET CORP		3/11/2019	2/19/2019	3/10/2019	0.000000	6,418.56	6,418.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		87612G101	2019021550000150	11,595.000	TARGA RESOURCES CORP		2/15/2019	1/30/2019	2/15/2019	0.000000	10,551.45	10,551.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		882508104	201902115000040	3,641.000	TEXAS INSTRUMENTS INC		2/11/2019	1/30/2019	2/11/2019	0.000000	2,803.57	2,803.57	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		883203101	201901025000060	5,350.000	TEXTRON INC		1/2/2019	12/13/2018	1/1/2019	0.000000	107.00	107.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		883556102	201901155000040	1,711.000	THERMO FISHER SCIENTIFIC INC		1/15/2019	12/14/2018	1/15/2019	0.000000	290.87	290.87	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		88579Y101	2019031250000130	806.000	3M CO		3/12/2019	2/14/2019	3/12/2019	0.000000	1,160.64	1,160.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		886547108	201901105000020	4,784.000	TIFFANY & CO		1/10/2019	12/19/2018	1/10/2019	0.000000	2,631.20	2,631.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		891027104	201902015000040	3,198.000	TORCHMARK CORP		2/1/2019	1/3/2019	2/1/2019	0.000000	511.68	511.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		891906109	2019010250000150	4,339.000	TOTAL SYSTEM SERVICES INC		1/2/2019	12/17/2018	1/2/2019	0.000000	564.07	564.07	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		892356106	201903125000080	3,511.000	TRACTOR SUPPLY CO		3/12/2019	2/22/2019	3/12/2019	0.000000	1,088.41	1,088.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		89417E109	2019032950000120	2,630.000	TRAVELERS COS INC/THE		3/29/2019	3/8/2019	3/29/2019	0.000000	2,025.10	2,025.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		902494103	201903155000070	8,699.000	TYSON FOODS INC		3/15/2019	2/28/2019	3/15/2019	0.000000	3,262.13	3,262.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		902653104	2019013150000130	4,949.000	UDR INC		1/31/2019	1/9/2019	1/31/2019	0.000000	1,596.05	1,596.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		902973304	2019011550000170	7,132.000	US BANCORP		1/15/2019	12/28/2018	1/15/2019	0.000000	2,638.84	2,638.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		907818108	2019032950000370	2,759.000	UNION PACIFIC CORP		3/29/2019	2/27/2019	3/29/2019	0.000000	2,427.92	2,427.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		913017109	201903115000080	4,167.000	UNITED TECHNOLOGIES CORP		3/11/2019	2/14/2019	3/10/2019	0.000000	3,062.75	3,062.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		91324P102	2019031950000090	1,579.000	UNITEDHEALTH GROUP INC		3/19/2019	3/8/2019	3/19/2019	0.000000	1,421.10	1,421.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		913903100	201903155000090	5,535.000	UNIVERSAL HEALTH SERVICES INC		3/15/2019	2/28/2019	3/15/2019	0.000000	553.50	553.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		91529Y106	2019021550000100	6,907.000	UNUM GROUP		2/15/2019	1/25/2019	2/15/2019	0.000000	1,795.82	1,795.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		918204108	2019031850000050	7,131.000	VF CORP		3/18/2019	3/7/2019	3/18/2019	0.000000	3,636.81	3,636.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		91913Y100	2019030550000020	8,722.000	VALERO ENERGY CORP		3/5/2019	2/12/2019	3/5/2019	0.000000	7,849.80	7,849.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92276F100	2019011450000050	3,824.000	VENTAS INC		1/14/2019	12/31/2018	1/14/2019	0.000000	3,030.52	3,030.52	0.00



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KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92343V104	201902015000090	5,132.000	VERIZON COMMUNICATIONS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	3,092.03	3,092.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92345Y106	20190329S000290	4,538.000	VERISK ANALYTICS INC		3/29/2019	3/14/2019	3/29/2019	0.000000	1,134.50	1,134.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92553P201	20190102S000190	9,733.000	VIACOM INC		1/2/2019	12/14/2018	1/2/2019	0.000000	1,946.60	1,946.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92826C839	20190305S000030	2,648.000	VISA INC		3/5/2019	2/14/2019	3/5/2019	0.000000	662.00	662.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92939U106	20190301S000110	16,728.000	WEC ENERGY GROUP INC		3/1/2019	2/13/2019	3/1/2019	0.000000	9,869.52	9,869.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		92939U106	20190301S000320	200.000	WEC ENERGY GROUP INC		3/1/2019	2/13/2019	3/1/2019	0.000000	118.00	118.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		931142103	20190102S000050	8,594.000	WALMART INC		1/2/2019	12/6/2018	1/2/2019	0.000000	4,468.88	4,468.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		931427108	20190312S000090	8,496.000	WALGREENS BOOTS ALLIANCE INC		3/12/2019	2/14/2019	3/12/2019	0.000000	3,738.24	3,738.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		94106L109	20190322S000090	4,160.000	WASTE MANAGEMENT INC		3/22/2019	3/7/2019	3/22/2019	0.000000	2,132.00	2,132.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		95040Q104	20190228S000270	12,018.000	WELLTOWER INC		2/28/2019	2/21/2019	2/28/2019	0.000000	10,455.66	10,455.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		959802109	20190329S000180	7,436.000	WESTERN UNION CO/THE		3/29/2019	3/14/2019	3/29/2019	0.000000	1,487.20	1,487.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		96145D105	20190225S000040	5,251.000	WESTROCK CO		2/25/2019	2/14/2019	2/25/2019	0.000000	2,389.21	2,389.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		963320106	20190315S000180	2,163.000	WHIRLPOOL CORP		3/15/2019	2/29/2019	3/15/2019	0.000000	2,487.45	2,487.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98310W108	20190329S000350	3,002.000	WYNDHAM DESTINATIONS INC		3/29/2019	3/15/2019	3/29/2019	0.000000	1,350.90	1,350.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		983134107	20190226S000020	2,324.000	WYNN RESORTS LTD		2/26/2019	2/14/2019	2/26/2019	0.000000	1,743.00	1,743.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98389B100	20190122S000040	4,985.000	XCEL ENERGY INC		1/22/2019	12/27/2018	1/20/2019	0.000000	1,894.30	1,894.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98389B100	20190122S000050	6,297.000	XCEL ENERGY INC		1/22/2019	12/27/2018	1/20/2019	0.000000	2,392.86	2,392.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		983919101	20190221S000130	7,320.000	XILINX INC		2/21/2019	2/5/2019	2/21/2019	0.000000	2,635.20	2,635.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98419M100	20190314S000310	7,353.000	XYLEM INC/NY		3/14/2019	2/13/2019	3/14/2019	0.000000	1,764.72	1,764.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98849E101	20190308S000090	4,181.000	YUM! BRANDS INC		3/8/2019	2/13/2019	3/8/2019	0.000000	1,756.02	1,756.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98956P102	20190131S000170	1,768.000	ZIMMER BIOMET HOLDINGS INC		1/31/2019	12/27/2018	1/31/2019	0.000000	424.32	424.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		989701107	20190221S000140	11,036.000	ZIONS BANCORP NA		2/21/2019	2/13/2019	2/21/2019	0.000000	3,310.80	3,310.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		98978V103	20190301S000090	2,918.000	ZOETIS INC		3/1/2019	1/17/2019	3/1/2019	0.000000	478.55	478.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G0177J108	20190318S000060	1,193.000	ALLERGAN PLC		3/15/2019	2/14/2019	3/15/2019	0.000000	882.82	882.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G02602103	20190118S000030	4,596.000	AMDOCS LTD		1/18/2019	12/28/2018	1/18/2019	0.000000	1,149.00	1,149.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G0408V102	20190215S000130	3,184.000	AON PLC		2/15/2019	1/31/2019	2/15/2019	0.000000	1,273.60	1,273.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16249107	20190102A000290	0.000	BROOKFIELD PROPERTY PARTNERS L		12/31/2018	11/29/2018	12/31/2018	0.000000	432.14	432.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DVC		G16249107	20190102A000290	0.000	BROOKFIELD PROPERTY PARTNERS L		12/31/2018	11/29/2018	12/31/2018	0.000000	-432.14	-432.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16249107	20190102S000210	2,108.000	BROOKFIELD PROPERTY PARTNERS L		1/1/2019	11/29/2018	12/31/2018	0.000000	32.04	32.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16249107	20190102S000220	2,108.000	BROOKFIELD PROPERTY PARTNERS L		1/1/2019	11/29/2018	12/31/2018	0.000000	24.66	24.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16249107	20190102S000230	2,108.000	BROOKFIELD PROPERTY PARTNERS L		1/1/2019	11/29/2018	12/31/2018	0.000000	75.47	75.47	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16249107	20190102S000240	2,108.000	BROOKFIELD PROPERTY PARTNERS L		1/1/2019	11/29/2018	12/31/2018	0.000000	99.71	99.71	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G16962105	20190304S000040	7,451.000	BUNGE LTD		3/4/2019	2/15/2019	3/4/2019	0.000000	3,725.50	3,725.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G29183103	20190322S000140	5,007.000	EATON CORP PLC		3/22/2019	3/7/2019	3/22/2019	0.000000	3,554.97	3,554.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G3223R108	20190320S000360	2,120.000	EVEREST RE GROUP LTD		3/20/2019	3/5/2019	3/20/2019	0.000000	2,968.00	2,968.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G47791101	20190329S000440	6,666.000	INGERSOLL-RAND PLC		3/29/2019	3/7/2019	3/29/2019	0.000000	3,532.98	3,532.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G491BT108	20190301S000230	5,856.000	INVESCO LTD		3/1/2019	2/13/2019	3/1/2019	0.000000	1,756.80	1,756.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G51502105	20190111S000090	4,506.000	JOHNSON CONTROLS INTERNATIONAL		1/11/2019	12/14/2018	1/11/2019	0.000000	1,171.56	1,171.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G5960L103	20190118S000070	4,126.000	MEDTRONIC PLC		1/18/2019	12/27/2018	1/18/2019	0.000000	2,063.00	2,063.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G6518L108	20190321S000060	7,150.000	NIELSEN HOLDINGS PLC		3/21/2019	3/5/2019	3/21/2019	0.000000	2,502.50	2,502.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G7945M107	20190102S000270	5,879.000	SEAGATE TECHNOLOGY PLC		1/2/2019	12/18/2018	1/2/2019	0.000000	3,703.77	3,703.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G7500T104	20190208S000120	4,076.000	PENTAIR PLC		2/8/2019	1/24/2019	2/8/2019	0.000000	733.68	733.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G96629103	20190115S000210	2,228.000	WILLIS TOWERS WATSON PLC		1/15/2019	12/28/2018	1/15/2019	0.000000	1,336.80	1,336.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		G97822103	20190319S000060	6,536.000	PERRIGO CO PLC		3/19/2019	2/28/2019	3/19/2019	0.000000	1,241.84	1,241.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		H1467J104	20190111S000020	1,960.000	CHUBB LTD		1/11/2019	12/20/2018	1/11/2019	0.000000	1,430.80	1,430.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		H84989104	20190308S000110	3,434.000	TE CONNECTIVITY LTD		3/8/2019	2/21/2019	3/8/2019	0.000000	1,510.96	1,510.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	DV		V7780T103	20190104S000030	4,830.000	ROYAL CARIBBEAN CRUISES LTD		1/4/2019	12/19/2018	1/4/2019	0.000000	3,361.00	3,361.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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
INTEREST						0.000							3,640.36	3,640.36	0.00
U.S. DOLLAR						0.000							3,640.36	3,640.36	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	IT		996085619 20190103S000090	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/3/2019	1/3/2019	1/1/2019	0.000000	1,300.76	1,300.76	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	IT		996085619 20190204A000030	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/4/2019	2/4/2019	2/1/2019	0.000000	526.11	526.11	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	IT		996085619 20190304S000050	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/4/2019	3/4/2019	3/1/2019	0.000000	1,803.34	1,803.34	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	CD		NA9123459 20190102S000250	0.000	CR INTEREST-ACCOUNT 9567728400		1/1/2019	12/31/2018	12/31/2018	0.000000	9.53	9.53	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	CD		NA9123459 20190201S000110	0.000	CR INTEREST-ACCOUNT 9567728400		2/1/2019	1/31/2019	1/31/2019	0.000000	0.62	0.62	0.00
INTEREST ACCRUAL						0.000							0.00	1.11	0.00
U.S. DOLLAR						0.000							0.00	1.11	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	IA		996085619 20190103A000100	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/31/2018	12/31/2018	1/1/2019	0.000000	0.00	1.37	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	IA		996085619 20190204A000040	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/31/2019	1/31/2019	2/1/2019	0.000000	0.00	0.20	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	IA		996085619 20190304A000060	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/28/2019	2/28/2019	3/1/2019	0.000000	0.00	-0.46	0.00
MANUAL JOURNAL ENTRIES						0.000							0.00	0.00	0.00
U.S. DOLLAR						0.000							0.00	0.00	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE DEC BNY SL REBATES GL ACCT.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-8,083.58	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	JAN BNY SL REBATES GL ACCT (71042C)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	8,930.58	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE JAN BNY SL REBATES GL ACCT.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-8,930.58	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	FEB BNY SL REBATES GL ACCT (71042C)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	14,929.33	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE FEB BNY SL REBATES GL ACCT.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-14,929.33	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	MAR BNY SL REBATES GL ACCT (71042C)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	15,696.13	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE DEC BNY SL BANK FEES GL ACCT.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	548.20	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	JAN BNY SL BANK FEES GL ACCT (220390)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-758.38	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE JAN BNY SL BANK FEES GL ACCT.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	758.38	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	FEB BNY SL BANK FEES GL ACCT (220390)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-479.36	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE FEB BNY SL BANK FEES GL ACCT.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	479.36	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	MAR BNY SL BANK FEES GL ACCT (220390)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-1,004.69	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE DEC BNY SL REBATES GL ACCT.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	8,083.58	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	JAN BNY SL REBATES GL ACCT (220391)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-8,930.58	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE JAN BNY SL REBATES GL ACCT.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	8,930.58	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	FEB BNY SL REBATES GL ACCT (220391)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-14,929.33	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE FEB BNY SL REBATES GL ACCT.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	14,929.33	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	MAR BNY SL REBATES GL ACCT (220391)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-15,696.13	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE DEC BNY SL GROSS EARN GL ACCT (1203).		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-11,744.50	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	JAN BNY SL GROSS EARN GL ACCT (1203).		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	13,992.41	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE JAN BNY SL GROSS EARN GL ACCT (1203).		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-13,992.41	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	FEB BNY SL GROSS EARN GL ACCT (1203).		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	18,133.91	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE FEB BNY SL GROSS EARN GL ACCT (1203).		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-18,133.91	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	MAR BNY SL GROSS EARN GL ACCT (1203).		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	22,401.72	0.00
KR3F10110002	KR3F10110002	KRS INTERNAL EQUITY	JNL			0.000	REVERSE DEC BNY SL BANK FEES GL ACCT.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-548.20	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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			20190214A000290	0.000	JAN BNY SL BANK FEES GL ACCT (710480)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	758.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190315A000340	0.000	REVERSE JAN BNY SL BANK FEES GL AC...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-758.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190315A000390	0.000	FEB BNY SL BANK FEES GL ACCT (710480)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	479.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190412A000160	0.000	REVERSE FEB BNY SL BANK FEES GL AC...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-479.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190412A000190	0.000	MAR BNY SL BANK FEES GL ACCT (710480)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	1,004.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190214A000250	0.000	REVERSEDEC BNY SL GROSS EARN GL A...		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	11,744.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190214A000280	0.000	JAN BNY SL GROSS EARN GL ACCT (6250...		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-13,992.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190315A000330	0.000	REVERSE JAN BNY SL GROSS EARN GL A...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	13,992.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190315A000380	0.000	FEB BNY SL GROSS EARN GL ACCT (6250...		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-16,133.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190412A000150	0.000	REVERSE FEB BNY SL GROSS EARN GL A...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	16,133.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	JNL			20190412A000180	0.000	MAR BNY SL GROSS EARN GL ACCT (6250...		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-22,401.72	0.00
MISCELLANEOUS ACTIVITY						-0.500							110.59	122.15	110.59
U.S. DOLLAR						-0.500							110.59	122.15	110.59
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		30219G108	20190107S000110	0.000	Cash In Lieu of Fractional Sha EXPRESS SC...		1/7/2019	1/7/2019		0.000000	122.15	122.15	122.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SW		76118Y104	20190110A000050	-0.500	TO ADJUST FRACTIONS RESIDED TECHN...		1/10/2019	1/10/2019	1/10/2019	0.000000	-11.56	0.00	-11.56
PURCHASES						2,296,598.570							50,064,465.65	50,064,465.65	0.00
U.S. DOLLAR						2,296,598.570							50,064,465.65	50,064,465.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190102S000310	48,955.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/2/2019	1/2/2019	1/2/2019	1.000000	48,955.60	-48,955.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190103S000120	9,677.090	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/3/2019	1/3/2019	1/3/2019	1.000000	9,677.09	-9,677.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190104S000040	6,476.620	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/4/2019	1/4/2019	1/4/2019	1.000000	6,476.62	-6,476.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190108S000060	4,552.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/8/2019	1/8/2019	1/8/2019	1.000000	4,552.70	-4,552.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190110S000060	5,706.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/10/2019	1/10/2019	1/10/2019	1.000000	5,706.56	-5,706.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190111S000080	7,713.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/11/2019	1/11/2019	1/11/2019	1.000000	7,713.66	-7,713.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190115S000220	51,606.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/15/2019	1/15/2019	1/15/2019	1.000000	51,606.70	-51,606.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190117S000080	374.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/17/2019	1/17/2019	1/17/2019	1.000000	374.00	-374.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190118S000050	1,685.740	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/18/2019	1/18/2019	1/18/2019	1.000000	1,685.74	-1,685.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190123S000070	7,688.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/23/2019	1/23/2019	1/23/2019	1.000000	7,688.97	-7,688.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190125S000070	4,796.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/25/2019	1/25/2019	1/25/2019	1.000000	4,796.06	-4,796.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190130S000100	1,673.740	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/30/2019	1/30/2019	1/30/2019	1.000000	1,673.74	-1,673.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190131S000180	30,939.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	1/31/2019	1/31/2019	1/31/2019	1.000000	30,939.87	-30,939.87	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190201S000380	825,828.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	2/1/2019	2/1/2019	2/1/2019	1.000000	825,828.35	-825,828.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190206S000070	633.120	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	2/6/2019	2/6/2019	2/6/2019	1.000000	633.12	-633.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190207S000160	650.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	2/7/2019	2/7/2019	2/7/2019	1.000000	650.93	-650.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190208S000180	9,670.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	2/8/2019	2/8/2019	2/8/2019	1.000000	9,670.44	-9,670.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190214S000230	7,592.090	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	2/14/2019	2/14/2019	2/14/2019	1.000000	7,592.09	-7,592.09	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190215S0000300	33,005.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N...	2/15/2019	2/15/2019	2/15/2019	1.000000	33,005.65	-33,005.65	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	20190220S000060	5,471.200	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	2/20/2019	2/20/2019	2/20/2019	1.000000	5,471.20	-5,471.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190221S000150	5,946.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	2/21/2019	2/21/2019	2/21/2019	1.000000	5,946.00	-5,946.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190222S000140	12,970.210	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	2/22/2019	2/22/2019	2/22/2019	1.000000	12,970.21	-12,970.21	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190226S000040	2,790.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	2/26/2019	2/26/2019	2/26/2019	1.000000	2,790.84	-2,790.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190227S000150	850.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	2/27/2019	2/27/2019	2/27/2019	1.000000	850.97	-850.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190228S000300	32,286.740	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	2/28/2019	2/28/2019	2/28/2019	1.000000	32,286.74	-32,286.74	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190301S000350	95,761.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/1/2019	3/1/2019	3/1/2019	1.000000	95,761.80	-95,761.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190304S000070	5,528.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/4/2019	3/4/2019	3/4/2019	1.000000	5,528.84	-5,528.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190306S000070	15,429.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/6/2019	3/6/2019	3/6/2019	1.000000	15,429.00	-15,429.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190307S000230	8,167.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/7/2019	3/7/2019	3/7/2019	1.000000	8,167.14	-8,167.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190308S000140	21,887.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/8/2019	3/8/2019	3/8/2019	1.000000	21,887.06	-21,887.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190312S000150	16,717.270	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/12/2019	3/12/2019	3/12/2019	1.000000	16,717.27	-16,717.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190313S000040	3,069.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/13/2019	3/13/2019	3/13/2019	1.000000	3,069.92	-3,069.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190314S000340	19,786.230	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/14/2019	3/14/2019	3/14/2019	1.000000	19,786.23	-19,786.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190315S000360	71,430.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/15/2019	3/15/2019	3/15/2019	1.000000	71,430.36	-71,430.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190320S003780	10,179.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/20/2019	3/20/2019	3/20/2019	1.000000	10,179.31	-10,179.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190321S000130	5,527.420	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/21/2019	3/21/2019	3/21/2019	1.000000	5,527.42	-5,527.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190322S000120	24,265.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/22/2019	3/22/2019	3/22/2019	1.000000	24,265.35	-24,265.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190327S000040	6,770.040	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/27/2019	3/27/2019	3/27/2019	1.000000	6,770.04	-6,770.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190328S000260	207.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/28/2019	3/28/2019	3/28/2019	1.000000	207.96	-207.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		996085619	20190329S000450	78,325.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N..	3/29/2019	3/29/2019	3/29/2019	1.000000	78,325.02	-78,325.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		001055102	20190201L000370 000..	3,385.000	AFLAC INC TRANSFER FROM KR3F190100..		2/1/2019	2/1/2019	2/1/2019	47.700000	161,464.50	-161,464.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		00206R102	20190201L000380 000..	4,121.000	AT&T INC TRANSFER FROM KR3F1901002..		2/1/2019	2/1/2019	2/1/2019	30.060000	123,877.26	-123,877.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		002824100	20190201L000390 000..	2,298.000	ABBOTT LABORATORIES TRANSFER FRO..		2/1/2019	2/1/2019	2/1/2019	72.980000	167,708.04	-167,708.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		00724F101	20190201L000400 000..	609.000	ADOBE INC TRANSFER FROM KR3F190100..		2/1/2019	2/1/2019	2/1/2019	247.820000	150,922.38	-150,922.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		00751Y106	20190201L000410 000..	993.000	ADVANCE AUTO PARTS INC TRANSFER F..		2/1/2019	2/1/2019	2/1/2019	159.200000	158,085.60	-158,085.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		007903107	20190201L000420 000..	2,620.000	ADVANCED MICRO DEVICES INC TRANSF..		2/1/2019	2/1/2019	2/1/2019	24.410000	63,954.20	-63,954.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		007903107	20190319S000150 TC..	96.000	ADVANCED MICRO DEVICES INC 3280792..	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	23.108437	2,219.37	-2,219.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		00846U101	20190201L000430 000..	1,265.000	AGILENT TECHNOLOGIES INC TRANSFER ..		2/1/2019	2/1/2019	2/1/2019	76.050000	96,203.25	-96,203.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		009158106	20190201L000440 000..	627.000	AIR PRODUCTS & CHEMICALS INC TRANS..		2/1/2019	2/1/2019	2/1/2019	164.390000	103,072.53	-103,072.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		00971T101	20190201L000450 000..	2,621.000	AKAMAI TECHNOLOGIES INC TRANSFER ..		2/1/2019	2/1/2019	2/1/2019	65.100000	170,627.10	-170,627.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		012653101	20190201L000460 000..	748.000	ALBEMARLE CORP TRANSFER FROM KR3..		2/1/2019	2/1/2019	2/1/2019	80.730000	60,386.04	-60,386.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		015271109	20190201L000470 000..	364.000	ALEXANDRIA REAL ESTATE EQUITIE TRA..		2/1/2019	2/1/2019	2/1/2019	131.710000	47,942.44	-47,942.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		015351109	20190201L000480 000..	860.000	ALEXION PHARMACEUTICALS INC TRANS..		2/1/2019	2/1/2019	2/1/2019	122.960000	105,745.60	-105,745.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		017175100	20190201L000490 000..	217.000	ALLEGHANY CORP TRANSFER FROM KR3..		2/1/2019	2/1/2019	2/1/2019	631.560000	137,048.52	-137,048.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		018802108	20190201L000500 000..	4,121.000	ALLIANT ENERGY CORP TRANSFER FRO..		2/1/2019	2/1/2019	2/1/2019	44.470000	183,260.87	-183,260.87	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		020002101	20190201L000510 000...	1,095.000	ALLSTATE CORP/THE TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	87.870000	96,217.65	-96,217.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		02005N100	20190201L000520 000...	3,066.000	ALLY FINANCIAL INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	26.060000	79,899.96	-79,899.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		023135106	20190201L000530 000...	26.000	AMAZON.COM INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	1,718.730000	44,686.98	-44,686.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		023135106	20190319S0000570 TC...	1.000	AMAZON.COM INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	1,737.960000	1,737.99	-1,737.99	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		023608102	20190201L000540 000...	5,551.000	AMEREN CORP TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	69.340000	384,906.34	-384,906.34	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		025537101	20190201L000550 000...	1,739.000	AMERICAN ELECTRIC POWER CO INC TR...		2/1/2019	2/1/2019	2/1/2019	79.120000	137,589.68	-137,589.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		025816109	20190201L000560 000...	1,073.000	AMERICAN EXPRESS CO TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	102.700000	110,197.10	-110,197.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		026874784	20190201L000570 000...	2,700.000	AMERICAN INTERNATIONAL GROUP I TRA...		2/1/2019	2/1/2019	2/1/2019	43.230000	116,721.00	-116,721.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		030420103	20190201L000580 000...	1,664.000	AMERICAN WATER WORKS CO INC TRAN...		2/1/2019	2/1/2019	2/1/2019	95.670000	159,194.88	-159,194.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		031100100	20190201L000590 000...	1,129.000	AMETEK INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	72.900000	82,304.10	-82,304.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		032095101	20190201L000600 000...	1,127.000	AMPHENOL CORP TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	87.920000	99,085.84	-99,085.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		032095101	20190319S000420 TC...	7.000	AMPHENOL CORP 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	95.120000	665.91	-665.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		032511107	20190201L000610 000...	3,181.000	ANADARKO PETROLEUM CORP TRANSFE...		2/1/2019	2/1/2019	2/1/2019	47.330000	150,556.73	-150,556.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		035710409	20190201L000620 000...	19,851.000	ANNALY CAPITAL MANAGEMENT INC TRA...		2/1/2019	2/1/2019	2/1/2019	10.440000	207,244.44	-207,244.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		03662Q105	20190201L000630 000...	771.000	ANSYS INC TRANSFER FROM KR3F190100...		2/1/2019	2/1/2019	2/1/2019	164.350000	126,713.85	-126,713.85	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		036752103	20190201L000640 000...	737.000	ANTHEM INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	303.000000	223,311.00	-223,311.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		037411105	20190201L000650 000...	4,517.000	APACHE CORP TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	32.820000	148,247.94	-148,247.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		037411105	20190319S000210 TC...	56.000	APACHE CORP 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	34.895000	1,954.68	-1,954.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		039483102	20190201L000660 000...	4,510.000	ARCHER-DANIELS-MIDLAND CO TRANSFE...		2/1/2019	2/1/2019	2/1/2019	44.900000	202,499.00	-202,499.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		03965L100	20190201L000670 000...	2,720.000	ARCONIC INC TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	18.820000	51,190.40	-51,190.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		03965L100	20190319S000370 TC...	10.000	ARCONIC INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	19.205000	192.15	-192.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		052769106	20190201L000680 000...	732.000	AUTODESK INC TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	147.200000	107,750.40	-107,750.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		052800109	20190201L000690 000...	1,350.000	AUTODIV INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	79.850000	107,797.50	-107,797.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		052800109	20190319S000360 TC...	10.000	AUTODIV INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	77.940000	779.50	-779.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		053332102	20190201L000700 000...	107.000	AUTOZONE INC TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	847.340000	90,665.38	-90,665.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		053484101	20190201L000710 000...	658.000	AVALONBAY COMMUNITIES INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	192.920000	126,941.36	-126,941.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		054937107	20190201L000720 000...	4,536.000	BB&T CORP TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	48.800000	221,356.80	-221,356.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		058498106	20190201L000730 000...	1,435.000	BALL CORP TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	52.280000	75,021.80	-75,021.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		060505104	20190201L000740 000...	5,970.000	BANK OF AMERICA CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	28.470000	169,965.90	-169,965.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		064058100	20190201L000750 000...	3,834.000	BANK OF NEW YORK MELLON CORPIT TR...		2/1/2019	2/1/2019	2/1/2019	52.320000	200,594.88	-200,594.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		071813109	20190201L000760 000...	2,711.000	BAXTER INTERNATIONAL INC TRANSFER ..		2/1/2019	2/1/2019	2/1/2019	72.490000	196,520.39	-196,520.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		075887109	20190201L000770 000...	196.000	BECTON DICKINSON AND CO TRANSFER ..		2/1/2019	2/1/2019	2/1/2019	249.460000	48,894.16	-48,894.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		084670702	20190201L000780 000...	723.000	BERKSHIRE HATHAWAY INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	205.540000	148,605.42	-148,605.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		086516101	20190201L000790 000...	1,930.000	BEST BUY CO INC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	59.240000	114,333.20	-114,333.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		097023105	20190201L000800 000...	425.000	BOEING CO/THE TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	385.620000	163,888.50	-163,888.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		09857L108	20190201L000810 000...	44.000	BOOKING HOLDINGS INC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	1,832.810000	80,643.64	-80,643.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		09857L108	20190319S000580 TC...	1.000	BOOKING HOLDINGS INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	1,755.590000	1,755.60	-1,755.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		099724106	20190201L000820 000...	1,582.000	BORGWARNER INC TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	40.900000	64,703.80	-64,703.80	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		099724106	20190319S000360 TC...	13.000	BORGWARNER INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	37.740000	490.75	-490.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		101137107	20190201L000830 000...	3,861.000	BOSTON SCIENTIFIC CORP TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	38.150000	147,297.15	-147,297.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		111337103	20190201L000840 000...	1,334.000	BROADRIDGE FINANCIAL SOLUTIONS TR...		2/1/2019	2/1/2019	2/1/2019	100.830000	134,507.22	-134,507.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		115637209	20190201L000850 000...	3,541.000	BROWN-FORMAN CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	47.250000	167,312.25	-167,312.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		12504L109	20190201L000860 000...	869.000	CBRE GROUP INC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	45.750000	39,756.75	-39,756.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		12504L109	20190319S000510 TC...	3.000	CBRE GROUP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.546666	151.67	-151.67	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		12508E101	20190201L000870 000...	1,105.000	CDK GLOBAL INC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	48.910000	54,045.55	-54,045.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		12514G108	20190201L000880 000...	890.000	CDW CORR/DE TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	83.270000	74,110.30	-74,110.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		12541W209	20190201L000890 000...	1,177.000	CH ROBINSON WORLDWIDE INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	86.770000	102,128.29	-102,128.29	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		125523100	20190201L000900 000...	525.000	CIGNA CORP TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	199.810000	104,900.25	-104,900.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		125581801	20190201L000910 000...	1,573.000	CIT GROUP INC TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	46.190000	72,656.87	-72,656.87	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		12572Q105	20190201L000920 000...	1,992.000	CME GROUP INC TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	182.280000	363,101.76	-363,101.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		12572Q105	20190319S000290 TC...	21.000	CME GROUP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	170.330000	3,577.14	-3,577.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		125896100	20190201L000930 000...	4,825.000	CMS ENERGY CORP TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	52.140000	251,575.50	-251,575.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		126408103	20190201L000940 000...	800.000	CSX CORP TRANSFER FROM KR3F190100...		2/1/2019	2/1/2019	2/1/2019	65.700000	52,560.00	-52,560.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		126650100	20190201L000950 000...	630.000	CVS HEALTH CORP TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	65.550000	41,296.50	-41,296.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		127097103	20190201L000960 000...	3,604.000	CABOT OIL & GAS CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	24.950000	89,919.80	-89,919.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		127097103	20190319S000310 TC...	17.000	CABOT OIL & GAS CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	26.075294	443.45	-443.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		127387108	20190201L000970 000...	2,688.000	CADENCE DESIGN SYSTEMS INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	48.030000	129,104.64	-129,104.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		134429109	20190201L000980 000...	2,233.000	CAMPBELL SOUP CO TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	35.430000	79,115.19	-79,115.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		1404DH105	20190201L000990 000...	952.000	CAPITAL ONE FINANCIAL CORP TRANSFE...		2/1/2019	2/1/2019	2/1/2019	80.590000	76,721.68	-76,721.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		1404DH105	20190319S000400 TC...	9.000	CAPITAL ONE FINANCIAL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	84.980000	764.91	-764.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		143688300	20190201L001000 000...	2,146.000	CARNIVAL CORP TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	57.580000	123,566.68	-123,566.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		150870103	20190201L001010 000...	495.000	CELANESE CORP TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	95.760000	47,401.20	-47,401.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		150870103	20190319S000480 TC...	4.000	CELANESE CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	100.910000	403.68	-403.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		151358101	20190201L001020 000...	1,985.000	CENTENE CORP TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	130.570000	259,181.45	-259,181.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		151897107	20190201L001030 000...	5,602.000	CENTERPOINT ENERGY INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	30.920000	173,213.84	-173,213.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		156700106	20190201L001040 000...	5,105.000	CENTURYLINK INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	15.320000	78,208.60	-78,208.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		156782104	20190201L001050 000...	642.000	CERNER CORP TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	54.910000	35,252.22	-35,252.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		166764100	20190201L001060 000...	2,187.000	CHEVRON CORP TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	114.650000	250,739.55	-250,739.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		166764100	20190319S000410 TC...	7.000	CHEVRON CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	125.970000	881.86	-881.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		169656105	20190201L001070 000...	225.000	CHIPOTLE MEXICAN GRILL INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	529.610000	119,162.25	-119,162.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		169656105	20190319S000520 TC...	1.000	CHIPOTLE MEXICAN GRILL INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	648.710000	648.72	-648.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		171340102	20190201L001080 000...	1,893.000	CHURCH & DWIGHT CO INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	64.610000	122,306.73	-122,306.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		171798101	20190201L001090 000...	992.000	CIMAREX ENERGY CO TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	75.340000	74,737.28	-74,737.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		172062101	20190201L001100 000...	2,278.000	CINCINNATI FINANCIAL CORP TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	81.120000	184,791.36	-184,791.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		17275R102	20190201L001110 000...	3,073.000	CISCO SYSTEMS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	47.290000	145,322.17	-145,322.17	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		172908105	20190201L001120 000...	673.000	CINTAS CORP TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	187.510000	126,194.23	-126,194.23	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		172967424	20190201L001130 000...	695.000	CITIGROUP INC TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	64.460000	44,799.70	-44,799.70	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		174610105	20190201L001140 000...	4,043.000	CITIZENS FINANCIAL GROUP INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	33.920000	137,138.56	-137,138.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		177376100	20190201L001150 000...	1,163.000	CITRIX SYSTEMS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	102.540000	119,254.02	-119,254.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		189054109	20190201L001160 000...	1,316.000	CLOROX CO/THE TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	148.380000	195,268.08	-195,268.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		191216100	20190201L001170 000...	2,314.000	COCA-COLA CO/THE TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	48.130000	111,372.82	-111,372.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		192446102	20190201L001180 000...	2,759.000	COGNIZANT TECHNOLOGY SOLUTIONS T...		2/1/2019	2/1/2019	2/1/2019	69.680000	192,247.12	-192,247.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		194162103	20190201L001190 000...	1,143.000	COLGATE-PALMOLIVE CO TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	64.680000	73,929.24	-73,929.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		20030N101	20190201L001200 000...	2,961.000	COMCAST CORP TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	36.570000	109,015.17	-109,015.17	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		200340107	20190201L001210 000...	2,018.000	COMERICA INC TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	78.740000	158,897.32	-158,897.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		205887102	20190201L001220 000...	3,990.000	CONAGRA BRANDS INC TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	21.640000	86,343.60	-86,343.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		20605P101	20190201L001230 000...	1,790.000	CONCHO RESOURCES INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	119.840000	214,513.60	-214,513.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		20825C104	20190201L001240 000...	4,367.000	CONOCOPHILLIPS TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	67.690000	295,602.23	-295,602.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		209115104	20190201L001250 000...	2,734.000	CONSOLIDATED EDISON INC TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	77.650000	212,295.10	-212,295.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		21036P108	20190201L001260 000...	403.000	CONSTELLATION BRANDS INC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	173.660000	69,984.98	-69,984.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		216648402	20190201L001270 000...	689.000	COOPER COS INC/THE TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	278.760000	192,065.64	-192,065.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		217204106	20190201L001280 000...	2,510.000	COPART INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	50.630000	127,081.30	-127,081.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		219350105	20190201L001290 000...	3,155.000	CORNING INC TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	33.260000	104,935.30	-104,935.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		219350105	20190319S000390 TC...	10.000	CORNING INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	34.259000	342.69	-342.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		22160K105	20190201L001300 000...	448.000	COSTCO WHOLESALE CORP TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	214.630000	96,154.24	-96,154.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		22160N109	20190201L001310 000...	175.000	COSTAR GROUP INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	390.740000	68,379.50	-68,379.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		222070203	20190201L001320 000...	8,507.000	COTY INC TRANSFER FROM KR3F1901002...		2/1/2019	2/1/2019	2/1/2019	7.760000	66,014.32	-66,014.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		231021106	20190201L001330 000...	343.000	CUMMINS INC TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	147.110000	50,458.73	-50,458.73	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		23331A109	20190201L001340 000...	3,039.000	DR HORTON INC TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	38.450000	116,849.55	-116,849.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		23331A109	20190319S000250 TC...	33.000	DR HORTON INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	40.350000	1,331.88	-1,331.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		233331107	20190201L001350 000...	2,272.000	DTE ENERGY CO TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	117.750000	267,528.00	-267,528.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		23355L106	20190201L001360 000...	771.000	DXC TECHNOLOGY CO TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	64.120000	49,436.52	-49,436.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		235851102	20190201L001370 000...	1,392.000	DANAHER CORP TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	110.920000	154,400.64	-154,400.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		237194105	20190201L001380 000...	1,675.000	DARDEN RESTAURANTS INC TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	104.930000	175,757.75	-175,757.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		23918K108	20190201L001390 000...	2,148.000	DAVITA INC TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	56.130000	120,567.24	-120,567.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		247361702	20190201L001400 000...	2,869.000	DELTA AIR LINES INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	49.430000	141,814.67	-141,814.67	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		24906P109	20190201L001410 000...	3,509.000	DENTSPLY SIRONA INC TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	41.950000	147,202.55	-147,202.55	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		252131107	20190201L001420 000...	262.000	DEXCOM INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	141.030000	36,949.86	-36,949.86	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		254687106	20190201L001430 000...	1,442.000	WALT DISNEY CO/THE TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	111.520000	160,811.84	-160,811.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		256677105	20190201L001440 000...	623.000	DOLLAR GENERAL CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	115.430000	71,912.89	-71,912.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		256746108	20190201L001450 000...	1,045.000	DOLLAR TREE INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	96.930000	101,187.35	-101,187.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		260003108	20190201L001460 000...	2,201.000	DOVER CORP TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	87.930000	193,313.83	-193,313.83	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		26078J100	20190201L001470 000...	1,034.000	DOWDUPONT INC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	53.810000	55,639.54	-55,639.54	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		26441505	20190201L001490 000...	5,111.000	DUKE REALTY CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	29.240000	149,445.64	-149,445.64	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		26441C204	20190201L001480 000...	2,001.000	DUKE ENERGY CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	87.780000	175,647.78	-175,647.78	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		26875P101	20190201L001500 000...	914.000	EOG RESOURCES INC TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	99.200000	90,668.80	-90,668.80	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		277432100	20190201L001510 000...	1,300.000	EASTMAN CHEMICAL CO TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	80.620000	104,806.00	-104,806.00	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		278865100	20190201L001520 000...	678.000	ECOLAB INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	158.170000	107,239.26	-107,239.26	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		281020107	20190201L001530 000...	2,344.000	EDISON INTERNATIONAL TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	56.970000	133,537.68	-133,537.68	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		28176E108	20190201L001540 000...	537.000	EDWARDS LIFESCIENCES CORP TRANSF...		2/1/2019	2/1/2019	2/1/2019	170.420000	91,515.54	-91,515.54	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		291011104	20190201L001550 000...	1,734.000	EMERSON ELECTRIC CO TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	65.470000	113,524.98	-113,524.98	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		29364G103	20190201L001560 000...	2,841.000	ENTERGY CORP TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	89.190000	253,388.79	-253,388.79	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		29476L107	20190201L001570 000...	1,674.000	EQUITY RESIDENTIAL TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	72.560000	121,465.44	-121,465.44	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		297178105	20190201L001580 000...	894.000	ESSEX PROPERTY TRUST INC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	271.200000	242,452.80	-242,452.80	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		30034W106	20190201L001590 000...	5,077.000	EVERGY INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	57.320000	291,013.64	-291,013.64	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		30040W108	20190201L001600 000...	2,503.000	EVERSOURCE ENERGY TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	69.410000	173,733.23	-173,733.23	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		30161N101	20190201L001610 000...	6,330.000	EXELON CORP TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	47.760000	302,320.80	-302,320.80	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		30212P303	20190201L001620 000...	422.000	EXPEDIA GROUP INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	119.250000	50,323.50	-50,323.50	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		302130109	20190201L001630 000...	1,509.000	EXPEDITORS INTERNATIONAL OF WA TR...		2/1/2019	2/1/2019	2/1/2019	69.300000	104,573.70	-104,573.70	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		30231G102	20190201L001640 000...	1,908.000	EXXON MOBIL CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	73.290000	139,818.24	-139,818.24	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		311900104	20190201L001650 000...	784.000	FASTENAL CO TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	60.460000	47,400.64	-47,400.64	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		31428X106	20190201L001660 000...	575.000	FEDEX CORP TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	177.570000	102,102.75	-102,102.75	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		315616102	20190201L001670 000...	827.000	F5 NETWORKS INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	160.950000	133,105.65	-133,105.65	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		31620M106	20190201L001680 000...	963.000	FIDELITY NATIONAL INFORMATION TRAN...		2/1/2019	2/1/2019	2/1/2019	104.530000	100,662.39	-100,662.39	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		31620R303	20190201L001690 000...	2,152.000	FIDELITY NATIONAL FINANCIAL IN TRAN...		2/1/2019	2/1/2019	2/1/2019	36.160000	77,816.32	-77,816.32	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		316773100	20190201L001700 000...	5,603.000	FIFTH THIRD BANCORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	26.820000	150,272.46	-150,272.46	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		337738108	20190201L001710 000...	1,308.000	FISERV INC TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	82.930000	108,472.44	-108,472.44	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		337738108	20190319S000330 TC...	15.000	FISERV INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	84.750000	1,271.40	-1,271.40	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		337932107	20190201L001720 000...	8,674.000	FIRSTENERGY CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	39.200000	340,020.80	-340,020.80	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		345370860	20190201L001730 000...	4,072.000	FORD MOTOR CO TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	8.800000	35,833.60	-35,833.60	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		345370860	20190319S000200 TC...	62.000	FORD MOTOR CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	8.458870	525.07	-525.07	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		34959J108	20190201L001740 000...	2,051.000	FORTIVE CORP TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	74.990000	153,804.49	-153,804.49	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		34964C106	20190201L001750 000...	1,224.000	FORTUNE BRANDS HOME & SECURITY TR...		2/1/2019	2/1/2019	2/1/2019	45.300000	55,447.20	-55,447.20	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		34964C106	20190319S000440 TC...	6.000	FORTUNE BRANDS HOME & SECURITY 32...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	46.180000	277.14	-277.14	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		354613101	20190201L001760 000...	2,201.000	FRANKLIN RESOURCES INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	29.610000	65,171.61	-65,171.61	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		35671D857	20190201L001770 000...	5,354.000	FREEPORT-MCMORAN INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	11.640000	62,320.56	-62,320.56	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		363576109	20190201L001780 000...	1,607.000	ARTHUR J GALLAGHER & CO TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	74.710000	120,058.97	-120,058.97	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		369550108	20190201L001790 000...	420.000	GENERAL DYNAMICS CORP TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	171.170000	71,891.40	-71,891.40	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		370334104	20190201L001800 000...	1,099.000	GENERAL MILLS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	44.440000	48,839.56	-48,839.56	0.00
KR3F10110002	KR3F10110002	KRS		INTERNAL EQUITY	B		37045V100	20190201L001810 000...	1,791.000	GENERAL MOTORS CO TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	39.020000	69,884.82	-69,884.82	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		372460105	20190201L001820 000...	1,329.000	GENUINE PARTS CO TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	99.820000	132,560.96	-132,560.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		38141G104	20190201L001830 000...	213.000	GOLDMAN SACHS GROUP INC/THE TRAN...		2/1/2019	2/1/2019	2/1/2019	198.010000	42,176.13	-42,176.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		384802104	20190201L001840 000...	459.000	VW GRAINGER INC TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	295.390000	135,584.01	-135,584.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		40412C101	20190201L001850 000...	534.000	HCA HEALTHCARE INC TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	139.430000	74,455.62	-74,455.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		40414L109	20190201L001860 000...	6,633.000	HCP INC TRANSFER FROM KR3F1901002 ...		2/1/2019	2/1/2019	2/1/2019	31.540000	209,204.82	-209,204.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		40434L105	20190201L001870 000...	1,931.000	HP INC TRANSFER FROM KR3F1901002 T...		2/1/2019	2/1/2019	2/1/2019	22.030000	42,539.93	-42,539.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		413875105	20190201L001880 000...	1,900.000	HARRIS CORP TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	153.180000	291,042.00	-291,042.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		416515104	20190201L001890 000...	3,032.000	HARTFORD FINANCIAL SERVICES GR TRA...		2/1/2019	2/1/2019	2/1/2019	46.920000	142,261.44	-142,261.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		418056107	20190201L001900 000...	1,421.000	HASBRO INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	90.560000	128,685.76	-128,685.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		427866108	20190201L001910 000...	1,009.000	HERSHEY CO/THE TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	106.100000	107,054.90	-107,054.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		42809H107	20190201L001920 000...	2,912.000	HESS CORP TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	54.000000	157,248.00	-157,248.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		42824C109	20190201L001930 000...	10,785.000	HEWLETT PACKARD ENTERPRISE CO TR...		2/1/2019	2/1/2019	2/1/2019	15.590000	168,138.15	-168,138.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		42824C109	20190319S000190 TC...	68.000	HEWLETT PACKARD ENTERPRISE CO 329...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	15.775000	1,073.38	-1,073.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		43300A203	20190201L001940 000...	1,276.000	HILTON WORLDWIDE HOLDINGS INC TRA...		2/1/2019	2/1/2019	2/1/2019	74.480000	95,036.48	-95,036.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		436440101	20190201L001950 000...	2,530.000	HOLOGIC INC TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	44.400000	112,332.00	-112,332.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		437076102	20190201L001960 000...	505.000	HOME DEPOT INC/THE TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	183.530000	92,682.65	-92,682.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		438516106	20190201L001970 000...	697.000	HONEYWELL INTERNATIONAL INC TRANS...		2/1/2019	2/1/2019	2/1/2019	143.630000	100,110.11	-100,110.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		440452100	20190201L001980 000...	4,118.000	HORMEL FOODS CORP TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	42.320000	174,273.76	-174,273.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		44107P104	20190201L001990 000...	6,905.000	HOST HOTELS & RESORTS INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	18.060000	124,704.30	-124,704.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		44107P104	20190319S000280 TC...	21.000	HOST HOTELS & RESORTS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	19.075238	400.79	-400.79	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		444859102	20190201L002000 000...	641.000	HUMANA INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	308.990000	198,062.59	-198,062.59	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		445658107	20190201L002010 000...	1,517.000	JB HUNT TRANSPORT SERVICES INC TRA...		2/1/2019	2/1/2019	2/1/2019	107.040000	162,379.68	-162,379.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		446413106	20190201L002020 000...	311.000	HUNTINGTON INGALLS INDUSTRIES TRA...		2/1/2019	2/1/2019	2/1/2019	206.450000	64,205.95	-64,205.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		44919P508	20190201L002030 000...	1,076.000	IACINTERACTIVECORP TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	211.280000	227,337.28	-227,337.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		451680104	20190201L002040 000...	643.000	IDEXX LABORATORIES INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	212.780000	136,817.54	-136,817.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		451680104	20190319S000450 TC...	5.000	IDEXX LABORATORIES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	215.240000	1,076.25	-1,076.25	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		452308109	20190201L002050 000...	304.000	ILLINOIS TOOL WORKS INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	137.310000	41,742.24	-41,742.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		457187102	20190201L002060 000...	1,121.000	INGREDION INC TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	99.000000	110,979.00	-110,979.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		458140100	20190201L002070 000...	2,317.000	INTEL CORP TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	47.120000	109,177.04	-109,177.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		458140100	20190319S000220 TC...	51.000	INTEL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	53.930000	2,750.94	-2,750.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		45866F104	20190201L002080 000...	1,736.000	INTERCONTINENTAL EXCHANGE INC TRA...		2/1/2019	2/1/2019	2/1/2019	76.760000	133,255.36	-133,255.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		459200101	20190201L002090 000...	328.000	INTERNATIONAL BUSINESS MACHINE TR...		2/1/2019	2/1/2019	2/1/2019	134.420000	44,089.76	-44,089.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		459506101	20190201L002100 000...	794.000	INTERNATIONAL FLAVORS & FRAGRA TR...		2/1/2019	2/1/2019	2/1/2019	141.780000	112,573.32	-112,573.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		460690100	20190201L002110 000...	4,184.000	INTERPUBLIC GROUP OF COS INC/T RA...		2/1/2019	2/1/2019	2/1/2019	22.750000	95,186.00	-95,186.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		461202103	20190201L002130 000...	452.000	INTUIT INC TRANSFER FROM KR3F190100...		2/1/2019	2/1/2019	2/1/2019	215.920000	97,550.64	-97,550.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		46120E602	20190201L002120 000...	319.000	INTUITIVE SURGICAL INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	523.640000	167,041.16	-167,041.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		46256C105	20190201L002140 000...	795.000	IQVIA HOLDINGS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	129.010000	102,562.95	-102,562.95	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		46625H100	20190201L002150 000...	3,014.000	JPMORGAN CHASE & CO TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	103.500000	311,949.00	-311,949.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		478160104	20190201L002160 000...	434.000	JOHNSON & JOHNSON TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	133.080000	57,756.72	-57,756.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		48203R104	20190201L002170 000...	4,278.000	JUNIPER NETWORKS INC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	25.940000	110,971.32	-110,971.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		482480100	20190201L002180 000...	535.000	KLA-TENCOR CORP TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	106.570000	57,014.95	-57,014.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		482480100	20190319S000260 TC...	28.000	KLA-TENCOR CORP 32807921.2	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	119.700000	3,351.88	-3,351.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		485170302	20190201L002190 000...	1,522.000	KANSAS CITY SOUTHERN TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	105.750000	160,951.50	-160,951.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		487836108	20190201L002200 000...	2,199.000	KELLOGG CO TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	59.010000	129,762.99	-129,762.99	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		494366103	20190201L002210 000...	476.000	KIMBERLY-CLARK CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	111.380000	53,016.88	-53,016.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		494568101	20190201L002220 000...	3,223.000	KINDER MORGAN INC/DIE TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	18.100000	58,336.30	-58,336.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		500255104	20190201L002230 000...	1,805.000	KOHL'S CORP TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	68.690000	123,985.45	-123,985.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		500754106	20190201L002240 000...	1,683.000	KRAFT HEINZ CO/THE TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	48.060000	80,884.98	-80,884.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		501044101	20190201L002250 000...	6,631.000	KROGER CO/THE TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	28.330000	187,856.23	-187,856.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		501889208	20190201L002260 000...	2,819.000	LKQ CORP TRANSFER FROM KR3F190100...		2/1/2019	2/1/2019	2/1/2019	26.220000	73,914.18	-73,914.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		501889208	20190319S0000500 TC...	3.000	LKQ CORP 32807921.2	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	27.980000	83.97	-83.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		502413107	20190201L002270 000...	939.000	L3 TECHNOLOGIES INC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	196.880000	184,870.32	-184,870.32	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		50540R409	20190201L002280 000...	1,734.000	LABORATORY CORP OF AMERICA HOL TR...		2/1/2019	2/1/2019	2/1/2019	139.350000	241,532.90	-241,532.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		518439104	20190201L002290 000...	1,384.000	ESTEE LAUDER COS INC/THE TRANSFER		2/1/2019	2/1/2019	2/1/2019	136.420000	188,805.28	-188,805.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		521865204	20190201L002300 000...	596.000	LEAR CORP TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	153.930000	91,742.28	-91,742.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		521865204	20190319S0000470 TC...	4.000	LEAR CORP 32807921.2	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	140.710000	562.88	-562.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		526057104	20190201L002310 000...	3,182.000	LENNAR CORP TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	47.420000	150,890.44	-150,890.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		526057104	20190319S0000230 TC...	37.000	LENNAR CORP 32807921.2	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	47.410000	1,754.54	-1,754.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		532457108	20190201L002320 000...	1,531.000	ELI LILLY & CO TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	119.860000	183,505.66	-183,505.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		534187109	20190201L002330 000...	1,981.000	LINCOLN NATIONAL CORP TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	58.490000	115,868.69	-115,868.69	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		540424108	20190201L002340 000...	2,457.000	LOEWS CORP TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	47.900000	117,690.30	-117,690.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		548661107	20190201L002350 000...	522.000	LOWE'S COS INC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	96.160000	50,195.52	-50,195.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		550021109	20190201L002360 000...	695.000	LULULEMON ATHLETICA INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	147.810000	102,727.95	-102,727.95	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		55261F104	20190201L002370 000...	1,690.000	M&T BANK CORP TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	164.540000	278,072.60	-278,072.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		552953101	20190201L002380 000...	4,973.000	MGM RESORTS INTERNATIONAL TRANSF...		2/1/2019	2/1/2019	2/1/2019	29.440000	146,405.12	-146,405.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		55354G100	20190201L002390 000...	932.000	MSCI INC TRANSFER FROM KR3F19010002		2/1/2019	2/1/2019	2/1/2019	170.270000	158,691.64	-158,691.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		554382101	20190201L002400 000...	1,365.000	MACERICH CO/THE TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	46.160000	63,008.40	-63,008.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		55616P104	20190201L002410 000...	4,407.000	MACY'S INC TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	26.300000	115,904.10	-115,904.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		565849106	20190201L002420 000...	14,238.000	MARATHON OIL CORP TRANSFER FROM		2/1/2019	2/1/2019	2/1/2019	15.790000	224,818.02	-224,818.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		56585A102	20190201L002430 000...	2,951.000	MARATHON PETROLEUM CORP TRANSFER...		2/1/2019	2/1/2019	2/1/2019	66.260000	195,533.26	-195,533.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		570535104	20190201L002440 000...	195.000	MARKEL CORP TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	1,053.510000	205,434.45	-205,434.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		571748102	20190201L002450 000...	1,235.000	MARSH & MCLENNAN COS INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	88.190000	108,914.65	-108,914.65	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		574599106	20190201L002460 000...	1,144.000	MASCO CORP TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	32.410000	37,077.04	-37,077.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		574599106	20190319S0000530 TC...	1.000	MASCO CORP 32807921.2	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	39.000000	39.01	-39.01	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		57636Q104	20190201L002470 000...	726.000	MASTERCARD INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	211.130000	153,280.38	-153,280.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		57772K101	20190201L002480 000...	2,746.000	MAXIM INTEGRATED PRODUCTS INC TRA...		2/1/2019	2/1/2019	2/1/2019	54.270000	149,025.42	-149,025.42	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		57772K101	20190319S000160 TC...	87.000	MAXIM INTEGRATED PRODUCTS INC 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	53.660114	4,669.30	-4,669.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		579780206	20190201L002490 000...	994.000	MCCORMICK & CO INC/MD TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	123.640000	122,898.16	-122,898.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		580135101	20190201L002500 000...	1,142.000	MCDONALD'S CORP TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	178.780000	204,166.76	-204,166.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		58933Y105	20190201L002510 000...	2,174.000	MERCK & CO INC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	74.430000	161,810.82	-161,810.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		59156R108	20190201L002520 000...	1,409.000	METLIFE INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	45.670000	64,349.03	-64,349.03	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		592688105	20190201L002530 000...	65.000	METTLER-TOLEDO INTERNATIONAL I TRA...		2/1/2019	2/1/2019	2/1/2019	638.160000	41,480.40	-41,480.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		594918104	20190201L002540 000...	964.000	MICROSOFT CORP TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	104.430000	100,670.52	-100,670.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		595112103	20190201L002550 000...	2,145.000	MICRON TECHNOLOGY INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	38.220000	81,981.90	-81,981.90	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		595112103	20190319S000130 TC...	112.000	MICRON TECHNOLOGY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	39.247321	4,396.82	-4,396.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		59522J103	20190201L002560 000...	551.000	MID-AMERICA APARTMENT COMMUNIT T...		2/1/2019	2/1/2019	2/1/2019	101.280000	55,805.28	-55,805.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		608190104	20190201L002570 000...	782.000	MOHAWK INDUSTRIES INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	128.790000	100,713.78	-100,713.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		608190104	20190319S000490 TC...	3.000	MOHAWK INDUSTRIES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	129.260000	387.81	-387.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		60871R209	20190201L002580 000...	1,263.000	MOLSON COORS BREWING CO TRANSFE...		2/1/2019	2/1/2019	2/1/2019	66.610000	84,128.43	-84,128.43	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		609207105	20190201L002590 000...	2,891.000	MONDELEZ INTERNATIONAL INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	46.260000	124,485.66	-124,485.66	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		615369105	20190201L002600 000...	298.000	MOODY S CORP TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	158.510000	47,235.98	-47,235.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		617446448	20190201L002610 000...	861.000	MORGAN STANLEY TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	42.300000	36,420.30	-36,420.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		61945C103	20190201L002620 000...	4,891.000	MOSAIC CO/THE TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	32.280000	157,881.48	-157,881.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		620076307	20190201L002630 000...	1,867.000	MOTOROLA SOLUTIONS INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	116.910000	218,270.97	-218,270.97	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		62944T105	20190201L002640 000...	27.000	NVR INC TRANSFER FROM KR3F1901002 ...		2/1/2019	2/1/2019	2/1/2019	2,660.000000	71,820.00	-71,820.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		631103108	20190201L002650 000...	1,192.000	NASDAQ INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	88.040000	104,943.68	-104,943.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		637071101	20190201L002660 000...	5,286.000	NATIONAL OILWELL VARCO INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	29.480000	155,831.28	-155,831.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		637071101	20190319S000240 TC...	34.000	NATIONAL OILWELL VARCO INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	28.090000	955.40	-955.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		640268108	20190201L002670 000...	1,358.000	NEKTAR THERAPEUTICS TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	42.340000	57,497.72	-57,497.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		64110D104	20190201L002680 000...	2,303.000	NETAPP INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	63.770000	146,862.31	-146,862.31	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		651639106	20190201L002690 000...	5,257.000	NEWMONT MINING CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	34.110000	179,316.27	-179,316.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		65339F101	20190201L002700 000...	2,570.000	NEXTERA ENERGY INC TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	178.980000	459,978.60	-459,978.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		654106103	20190201L002710 000...	2,275.000	NIKE INC TRANSFER FROM KR3F1901002 ...		2/1/2019	2/1/2019	2/1/2019	81.880000	186,277.00	-186,277.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		65473P105	20190201L002720 000...	7,751.000	NISOURCE INC TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	27.280000	211,447.28	-211,447.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		655044105	20190201L002730 000...	6,544.000	NOBLE ENERGY INC TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	22.340000	146,192.96	-146,192.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		655844108	20190201L002740 000...	554.000	NORFOLK SOUTHERN CORP TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	167.740000	92,927.96	-92,927.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		670346105	20190201L002750 000...	1,926.000	NUCOR CORP TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	61.240000	117,948.24	-117,948.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		67103H107	20190201L002760 000...	158.000	O'REILLY AUTOMOTIVE INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	344.660000	54,456.28	-54,456.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		674599105	20190201L002770 000...	5,226.000	OCCIDENTAL PETROLEUM CORP TRANSF...		2/1/2019	2/1/2019	2/1/2019	66.780000	348,992.28	-348,992.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		69331C108	20190201L002780 000...	2,357.000	PG&E CORP TRANSFER FROM KR3F1901G...		2/1/2019	2/1/2019	2/1/2019	13.000000	30,641.00	-30,641.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		693475105	20190201L002790 000...	2,132.000	PNC FINANCIAL SERVICES GROUP I TRAN...		2/1/2019	2/1/2019	2/1/2019	122.670000	261,532.44	-261,532.44	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
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		693506107	20190201L002800 000...	439.000	PPG INDUSTRIES INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	105.440000	46,288.16	-46,288.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		69351T106	20190201L002810 000...	5,319.000	PPL CORP TRANSFER FROM KR3F190100...		2/1/2019	2/1/2019	2/1/2019	31.320000	166,591.08	-166,591.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		693656100	20190201L002820 000...	995.000	PVH CORP TRANSFER FROM KR3F190100...		2/1/2019	2/1/2019	2/1/2019	109.110000	108,564.45	-108,564.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		693656100	20190319S000540 TC...	2.000	PVH CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	110.390000	220.80	-220.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		695156109	20190201L002830 000...	382.000	PACKAGING CORP OF AMERICA TRANSF...		2/1/2019	2/1/2019	2/1/2019	94.320000	36,030.24	-36,030.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		704326107	20190201L002840 000...	1,315.000	PAYCHEX INC TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	70.800000	93,102.00	-93,102.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		713448108	20190201L002850 000...	492.000	PEPSICO INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	112.670000	55,433.64	-55,433.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		717081103	20190201L002860 000...	3,749.000	PFIZER INC TRANSFER FROM KR3F190100...		2/1/2019	2/1/2019	2/1/2019	42.450000	159,145.05	-159,145.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		718546104	20190201L002870 000...	2,994.000	PHILLIPS 66 TRANSFER FROM KR3F190100...		2/1/2019	2/1/2019	2/1/2019	95.410000	285,657.54	-285,657.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		723484101	20190201L002880 000...	2,193.000	PINNACLE WEST CAPITAL CORP TRANSF...		2/1/2019	2/1/2019	2/1/2019	88.120000	193,247.16	-193,247.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		741447108	20190201L002890 000...	853.000	T ROWE PRICE GROUP INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	93.460000	80,188.68	-80,188.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		74251V102	20190201L002900 000...	743.000	PRINCIPAL FINANCIAL GROUP INC TRANS...		2/1/2019	2/1/2019	2/1/2019	50.070000	37,202.01	-37,202.01	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		742718109	20190201L002910 000...	1,028.000	PROCTER & GAMBLE CO/THE TRANSFER ...		2/1/2019	2/1/2019	2/1/2019	96.470000	99,171.16	-99,171.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		743315103	20190201L002920 000...	844.000	PROGRESSIVE CORP/THE TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	67.290000	56,792.76	-56,792.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		74340W103	20190201L002930 000...	2,987.000	PROLOGIS INC TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	69.160000	206,580.92	-206,580.92	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		744320102	20190201L002940 000...	440.000	PRUDENTIAL FINANCIAL INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	92.140000	40,541.60	-40,541.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		744573106	20190201L002950 000...	3,852.000	PUBLIC SERVICE ENTERPRISE GROU TR...		2/1/2019	2/1/2019	2/1/2019	54.550000	210,126.60	-210,126.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		74736K101	20190201L002960 000...	1,942.000	QORVO INC TRANSFER FROM KR3F190100...		2/1/2019	2/1/2019	2/1/2019	65.360000	126,929.12	-126,929.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		74736K101	20190319S000340 TC...	15.000	QORVO INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	69.550000	1,043.40	-1,043.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		74834L100	20190201L002970 000...	1,260.000	QUEST DIAGNOSTICS INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	87.350000	110,061.00	-110,061.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		74915M100	20190201L002980 000...	4,781.000	QURATE RETAIL INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	21.750000	103,986.75	-103,986.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		754730109	20190201L002990 000...	433.000	RAYMOND JAMES FINANCIAL INC TRANS...		2/1/2019	2/1/2019	2/1/2019	80.500000	34,856.50	-34,856.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		755111507	20190201L003000 000...	683.000	RAYTHEON CO TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	164.760000	112,531.08	-112,531.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		756109104	20190201L003010 000...	2,119.000	REALTY INCOME CORP TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	68.690000	145,554.11	-145,554.11	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		756577102	20190201L003020 000...	499.000	RED HAT INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	177.840000	88,742.16	-88,742.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		758849103	20190201L003030 000...	937.000	REGENCY CENTERS CORP TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	65.000000	60,905.00	-60,905.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		7591EP100	20190201L003040 000...	13,855.000	REGIONS FINANCIAL CORP TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	15.170000	210,180.35	-210,180.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		760759100	20190201L003050 000...	2,530.000	REPUBLIC SERVICES INC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	76.710000	194,076.30	-194,076.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		761152107	20190201L003060 000...	1,418.000	RESMED INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	95.170000	134,951.06	-134,951.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		76118Y104	20190201L003070 000...	1.000	RESIDEO TECHNOLOGIES INC DOC 32387...	UBS SECU.	1/2/2019	1/2/2019	1/2/2019	20.530000	20.53	-20.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		773903109	20190201L003070 000...	231.000	ROCKWELL AUTOMATION INC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	169.520000	39,159.12	-39,159.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		776696106	20190201L003080 000...	696.000	ROPER TECHNOLOGIES INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	283.260000	197,148.96	-197,148.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		778296103	20190201L003090 000...	1,420.000	ROSS STORES INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	92.120000	130,810.40	-130,810.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		78409V104	20190201L003100 000...	788.000	S&P GLOBAL INC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	191.650000	151,020.20	-151,020.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		78440X101	20190201L003110 000...	1,148.000	SL GREEN REALTY CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	92.430000	106,109.64	-106,109.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		79466L302	20190201L003120 000...	358.000	SALESFORCE.COM INC TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	151.970000	54,405.26	-54,405.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		806407102	20190201L003130 000...	1,274.000	HENRY SCHEIN INC TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	77.700000	98,989.80	-98,989.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		806407102	20190319S000100 TC...	1,203.000	HENRY SCHEIN INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	59.613000	71,726.47	-71,726.47	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		81211K100	20190201L003140 000...	994.000	SEALED AIR CORP TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	39.500000	39,263.00	-39,263.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		816851109	20190201L003150 000...	2,101.000	SEMPRA ENERGY TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	116.980000	245,774.98	-245,774.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		81762P102	20190201L003160 000...	604.000	SERVICENOW INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	220.020000	132,892.08	-132,892.08	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		82968B103	20190201L003170 000...	19,118.000	SIRIUS XM HOLDINGS INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	5.830000	111,457.94	-111,457.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		83088M102	20190201L003180 000...	1,476.000	SKYWORKS SOLUTIONS INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	73.040000	107,807.04	-107,807.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		83088M102	20190319S000350 TC...	14.000	SKYWORKS SOLUTIONS INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	82.090000	1,149.40	-1,149.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		832696405	20190201L003190 000...	1,328.000	JM SMUCKER CO/THE TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	104.880000	139,280.64	-139,280.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		833034101	20190201L003200 000...	748.000	SNAP-ON INC TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	165.990000	124,160.52	-124,160.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		842587107	20190201L003210 000...	7,248.000	SOUTHERN CO/THE TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	48.600000	352,252.80	-352,252.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		854502101	20190201L003220 000...	672.000	STANLEY BLACK & DECKER INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	126.440000	84,967.68	-84,967.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		855244109	20190201L003230 000...	3,106.000	STARBUCKS CORP TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	68.140000	211,642.84	-211,642.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		857477103	20190201L003240 000...	737.000	STATE STREET CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	70.900000	52,253.30	-52,253.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		858119100	20190201L003250 000...	3,934.000	STEEL DYNAMICS INC TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	36.590000	143,945.06	-143,945.06	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		863667101	20190201L003260 000...	566.000	STRYKER CORP TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	177.570000	100,504.62	-100,504.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		867914103	20190201L003270 000...	2,580.000	SUNTRUST BANKS INC TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	59.420000	153,303.60	-153,303.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		871607107	20190201L003280 000...	1,770.000	SYNOPSIS INC TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	93.350000	165,229.50	-165,229.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		871607107	20190319S000550 TC...	1.000	SYNOPSIS INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	108.930000	108.94	-108.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		871829107	20190201L003290 000...	1,676.000	SYSCO CORP TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	63.850000	107,012.60	-107,012.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		872540109	20190201L003300 000...	2,716.000	TJX COS INC/THE TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	49.730000	135,066.68	-135,066.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		872590104	20190201L003310 000...	3,628.000	T-MOBILE US INC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	69.620000	252,581.36	-252,581.36	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		876030107	20190201L003320 000...	3,468.000	TAPESTRY INC TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	38.710000	134,246.28	-134,246.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		87612E106	20190201L003330 000...	2,835.000	TARGET CORP TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	73.000000	206,955.00	-206,955.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		87612G101	20190201L003340 000...	4,589.000	TARGA RESOURCES CORP TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	43.010000	197,372.89	-197,372.89	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		882508104	20190201L003350 000...	1,347.000	TEXAS INSTRUMENTS INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	100.680000	135,615.96	-135,615.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		882508104	20190319S000180 TC...	71.000	TEXAS INSTRUMENTS INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	109.143943	7,749.93	-7,749.93	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		883203101	20190201L003360 000...	2,652.000	TEXTRON INC TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	53.230000	141,165.96	-141,165.96	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		883203101	20190319S000140 TC...	104.000	TEXTRON INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	52.363846	5,446.88	-5,446.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		883856102	20190201L003370 000...	644.000	THERMO FISHER SCIENTIFIC INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	245.670000	158,211.48	-158,211.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		88579Y101	20190201L003380 000...	228.000	3M CO TRANSFER FROM KR3F1901002 TO		2/1/2019	2/1/2019	2/1/2019	200.300000	45,668.40	-45,668.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		886547108	20190201L003390 000...	1,786.000	TIFFANY & CO TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	88.730000	158,471.78	-158,471.78	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		891027104	20190201L003400 000...	1,252.000	TORCHMARK CORP TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	83.760000	104,867.52	-104,867.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		891906109	20190201L003410 000...	1,464.000	TOTAL SYSTEM SERVICES INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	89.610000	131,189.04	-131,189.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		892356106	20190201L003420 000...	1,067.000	TRACTOR SUPPLY CO TRANSFER FROM ...		2/1/2019	2/1/2019	2/1/2019	85.400000	85,997.80	-85,997.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		89417E109	20190201L003430 000...	740.000	TRAVELERS COS INC/THE TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	125.540000	92,899.60	-92,899.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		90130A101	20190201L003440 000...	1,455.000	TWENTY-FIRST CENTURY FOX INC TRAN...		2/1/2019	2/1/2019	2/1/2019	49.310000	71,746.05	-71,746.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		902494103	20190201L003450 000...	2,478.000	TYSON FOODS INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	61.920000	153,437.76	-153,437.76	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		902653104	20190201L003460 000...	1,961.000	UDR INC TRANSFER FROM KR3F1901002 ...		2/1/2019	2/1/2019	2/1/2019	43.750000	85,793.75	-85,793.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		902973304	20190201L003470 000...	2,802.000	US BANCORP TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	51.160000	143,350.32	-143,350.32	0.00



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Period : 1/1/2019 to 3/31/2019

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		903845303	20190201L003480 000...	597.000	ULTA BEAUTY INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	291.920000	174,276.24	-174,276.24	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		907818108	20190201L003490 000...	761.000	UNION PACIFIC CORP TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	159.070000	121,052.27	-121,052.27	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		907818108	20190319S000320 TC...	17.000	UNION PACIFIC CORP 32807921.2	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	166.910000	2,837.64	-2,837.64	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		911363109	20190201L003500 000...	504.000	UNITED RENTALS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	125.260000	63,131.04	-63,131.04	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		911363109	20190319S000270 TC...	24.000	UNITED RENTALS INC 32807921.2	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	121.390000	2,913.60	-2,913.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		913017109	20190201L003510 000...	1,192.000	UNITED TECHNOLOGIES CORP TRANSFE...		2/1/2019	2/1/2019	2/1/2019	118.070000	140,739.44	-140,739.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		91324P102	20190201L003520 000...	449.000	UNITEDHEALTH GROUP INC TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	270.200000	121,319.80	-121,319.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		913903100	20190201L003530 000...	1,574.000	UNIVERSAL HEALTH SERVICES INC TRAN...		2/1/2019	2/1/2019	2/1/2019	132.530000	208,602.22	-208,602.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		91529Y106	20190201L003540 000...	2,712.000	UNUM GROUP TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	34.760000	94,269.12	-94,269.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		918204108	20190201L003550 000...	2,014.000	VF CORP TRANSFER FROM KR3F1901002 ...		2/1/2019	2/1/2019	2/1/2019	84.170000	169,518.38	-169,518.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		91913Y100	20190201L003560 000...	2,491.000	VALERO ENERGY CORP TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	87.820000	218,759.62	-218,759.62	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92220P105	20190201L003570 000...	718.000	VARIAN MEDICAL SYSTEMS INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	132.030000	94,797.54	-94,797.54	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92220P105	20190319S000590 TC...	2.000	VARIAN MEDICAL SYSTEMS INC 3280792...	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	134.250000	268.52	-268.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		922475108	20190201L003580 000...	435.000	VEEVA SYSTEMS INC TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	109.060000	47,441.10	-47,441.10	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		922475108	20190319S000560 TC...	1.000	VEEVA SYSTEMS INC 32807921.2	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	120.800000	120.81	-120.81	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92276F100	20190201L003590 000...	1,512.000	VENTAS INC TRANSFER FROM KR3F1901...		2/1/2019	2/1/2019	2/1/2019	64.490000	97,508.88	-97,508.88	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92343E102	20190201L003600 000...	749.000	VERISIGN INC TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	169.270000	126,783.23	-126,783.23	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92343V104	20190201L003610 000...	2,055.000	VERIZON COMMUNICATIONS INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	55.060000	113,148.30	-113,148.30	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92345Y106	20190201L003620 000...	1,292.000	VERISK ANALYTICS INC TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	117.410000	151,693.72	-151,693.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92553P201	20190201L003630 000...	5,794.000	VIACOM INC TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	29.420000	170,459.48	-170,459.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92826C839	20190201L003640 000...	748.000	VISA INC TRANSFER FROM KR3F1901002 ...		2/1/2019	2/1/2019	2/1/2019	135.010000	100,987.48	-100,987.48	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		92939U106	20190201L003650 000...	4,779.000	WEC ENERGY GROUP INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	73.030000	349,010.37	-349,010.37	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		931142103	20190201L003660 000...	3,064.000	WALMART INC TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	95.830000	293,623.12	-293,623.12	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		931427108	20190201L003670 000...	2,418.000	WALGREENS BOOTS ALLIANCE INC TRAN...		2/1/2019	2/1/2019	2/1/2019	72.260000	174,724.68	-174,724.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		94106L109	20190201L003680 000...	1,184.000	WASTE MANAGEMENT INC TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	95.670000	113,273.28	-113,273.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		941848103	20190201L003690 000...	202.000	WATERS CORP TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	231.220000	46,706.44	-46,706.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		94946T106	20190201L003700 000...	428.000	WELLCARE HEALTH PLANS INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	276.480000	118,333.44	-118,333.44	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		95040Q104	20190201L003710 000...	3,402.000	WELLTOWER INC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	77.490000	263,620.98	-263,620.98	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		959902109	20190201L003720 000...	2,099.000	WESTERN UNION CO/THE TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	18.250000	38,306.75	-38,306.75	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		96145D105	20190201L003730 000...	1,468.000	WESTROCK CO TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	40.710000	59,762.28	-59,762.28	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		96145D105	20190319S000460 TC...	5.000	WESTROCK CO 32807921.2	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	37.800000	189.05	-189.05	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		963320106	20190201L003740 000...	602.000	WHIRLPOOL CORP TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	133.010000	80,072.02	-80,072.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		963320106	20190319S000430 TC...	6.000	WHIRLPOOL CORP 32807921.2	UBS SECU..	3/18/2019	3/18/2019	3/20/2019	134.250000	805.56	-805.56	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		961558109	20190201L003750 000...	2,892.000	WORLDPAY INC TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	83.460000	224,728.16	-224,728.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		98310W108	20190201L003760 000...	844.000	WYNDHAM DESTINATIONS INC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	42.140000	35,566.16	-35,566.16	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		983134107	20190201L003770 000...	653.000	WYNN RESORTS LTD TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	123.010000	80,325.53	-80,325.53	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		983793100	20190201L003780 000...	1,881.000	XPO LOGISTICS INC TRANSFER FROM KR...		2/1/2019	2/1/2019	2/1/2019	60.780000	114,327.18	-114,327.18	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		983898100	20190201L003790 000...	4,548.000	XCEL ENERGY INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	52.360000	238,133.28	-238,133.28	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	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		963919101	20190201L003800 000...	1,833.000	XILINX INC TRANSFER FROM KR3F190100...		2/1/2019	2/1/2019	2/1/2019	111.940000	205,166.02	-205,166.02	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		963919101	20190319S000110 TC...	304.000	XILINX INC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	124.382401	37,815.29	-37,815.29	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		98419M100	20190201L003810 000...	2,079.000	XYLEM INC/NY TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	71.260000	148,149.54	-148,149.54	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		988496101	20190201L003820 000...	1,184.000	YUM! BRANDS INC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	93.980000	111,272.32	-111,272.32	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		98956P102	20190201L003830 000...	668.000	ZIMMER BIOMET HOLDINGS INC TRANSF...		2/1/2019	2/1/2019	2/1/2019	109.560000	73,186.08	-73,186.08	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		989701107	20190201L003840 000...	3,106.000	ZIONS BANCORP NA TRANSFER FROM K...		2/1/2019	2/1/2019	2/1/2019	47.590000	147,814.54	-147,814.54	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		98978V103	20190201L003850 000...	1,155.000	ZOETIS INC TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	86.160000	99,514.80	-99,514.80	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G0177J108	20190201L000120 000...	343.000	ALLERGAN PLC TRANSFER FROM KR3F19...		2/1/2019	2/1/2019	2/1/2019	143.980000	49,385.14	-49,385.14	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G02602103	20190201L000130 000...	1,811.000	AMDOCS LTD TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	55.880000	101,198.68	-101,198.68	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G0408V102	20190201L000140 000...	903.000	AON PLC TRANSFER FROM KR3F1901002...		2/1/2019	2/1/2019	2/1/2019	156.230000	141,075.69	-141,075.69	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G0450A105	20190201L000150 000...	5,933.000	ARCH CAPITAL GROUP LTD TRANSFER F...		2/1/2019	2/1/2019	2/1/2019	29.350000	174,133.55	-174,133.55	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G1151C101	20190201L000160 000...	595.000	ACCENTURE PLC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	153.550000	91,362.25	-91,362.25	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G16962105	20190201L000170 000...	2,100.000	BUNGE LTD TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	55.070000	115,647.00	-115,647.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G2709G107	20190201L000180 000...	74.000	DELPHI TECHNOLOGIES PLC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	17.910000	1,325.34	-1,325.34	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G29183103	20190201L000190 000...	1,419.000	EATON CORP PLC TRANSFER FROM KR3...		2/1/2019	2/1/2019	2/1/2019	76.250000	108,198.75	-108,198.75	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G3223R108	20190201L000200 000...	605.000	EVEREST RE GROUP LTD TRANSFER FR...		2/1/2019	2/1/2019	2/1/2019	219.050000	132,525.25	-132,525.25	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G47567105	20190201L000210 000...	2,725.000	IHS MARKIT LTD TRANSFER FROM KR3F1...		2/1/2019	2/1/2019	2/1/2019	51.920000	141,482.00	-141,482.00	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G47791101	20190201L000220 000...	1,863.000	INGERSOLL-RAND PLC TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	100.040000	188,375.32	-188,375.32	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G4918T108	20190201L000230 000...	1,649.000	INVESCO LTD TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	18.220000	30,044.78	-30,044.78	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G51502105	20190201L000240 000...	1,858.000	JOHNSON CONTROLS INTERNATIONAL T...		2/1/2019	2/1/2019	2/1/2019	33.770000	62,744.66	-62,744.66	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G5876H105	20190201L000250 000...	3,919.000	MARVELL TECHNOLOGY GROUP LTD TRA...		2/1/2019	2/1/2019	2/1/2019	18.530000	72,619.07	-72,619.07	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G5876H105	20190319S000120 TC...	129.000	MARVELL TECHNOLOGY GROUP LTD 328...	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	19.705038	2,543.24	-2,543.24	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G5960L103	20190201L000260 000...	2,144.000	MEDTRONIC PLC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	88.390000	189,508.16	-189,508.16	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G6095L109	20190327S000030 328...	36.000	APTIV PLC	UBS SECU...	3/26/2019	3/26/2019	3/28/2019	78.380000	2,822.04	-2,822.04	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G6518L108	20190201L000270 000...	2,039.000	NIELSEN HOLDINGS PLC TRANSFER FRO...		2/1/2019	2/1/2019	2/1/2019	25.680000	52,361.52	-52,361.52	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G66721104	20190201L000280 000...	1,992.000	NORWEGIAN CRUISE LINE HOLDINGS TR...		2/1/2019	2/1/2019	2/1/2019	51.430000	102,448.56	-102,448.56	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G7945M107	20190201L000300 000...	2,127.000	SEAGATE TECHNOLOGY PLC TRANSFER...		2/1/2019	2/1/2019	2/1/2019	44.280000	94,163.56	-94,163.56	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G7945M107	20190319S000170 TC...	86.000	SEAGATE TECHNOLOGY PLC 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	47.543023	4,089.56	-4,089.56	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G7500T104	20190201L000290 000...	1,604.000	PENTAIR PLC TRANSFER FROM KR3F190...		2/1/2019	2/1/2019	2/1/2019	41.190000	66,068.76	-66,068.76	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G96629103	20190201L000310 000...	884.000	WILLIS TOWERS WATSON PLC TRANSFE...		2/1/2019	2/1/2019	2/1/2019	162.790000	143,906.36	-143,906.36	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		G97822103	20190201L000320 000...	1,856.000	PERRIGO CO PLC TRANSFER FROM KR3F...		2/1/2019	2/1/2019	2/1/2019	46.450000	86,211.20	-86,211.20	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		H1467J104	20190201L000330 000...	775.000	CHUBB LTD TRANSFER FROM KR3F19010...		2/1/2019	2/1/2019	2/1/2019	133.050000	103,113.75	-103,113.75	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		H84989104	20190201L000340 000...	949.000	TE CONNECTIVITY LTD TRANSFER FROM...		2/1/2019	2/1/2019	2/1/2019	80.950000	76,821.55	-76,821.55	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		H84989104	20190319S000300 TC...	19.000	TE CONNECTIVITY LTD 32807921.2	UBS SECU...	3/18/2019	3/18/2019	3/20/2019	83.470000	1,586.12	-1,586.12	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		M22465104	20190201L000350 000...	2,567.000	CHECK POINT SOFTWARE TECHNOLOG T...		2/1/2019	2/1/2019	2/1/2019	111.920000	287,298.64	-287,298.64	0.00	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	B		V7780T103	20190201L000360 000...	1,032.000	ROYAL CARIBBEAN CRUISES LTD TRAN...		2/1/2019	2/1/2019	2/1/2019	120.050000	123,891.60	-123,891.60	0.00	
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							46,447,221.61	46,447,221.61	0.00	
U.S. DOLLAR						0.000								46,447,221.61	46,447,221.61	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20190205S0000040 Q4...	0.000	Q4 MANAGER FEES		2/5/2019	2/5/2019		0.000000	-18,259.07	-18,259.07	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	CD		NA9123459	201902015003860 NR...	0.000	TRF FR 956773 TO 956772		2/1/2019	2/1/2019		0.000000	810,000.00	810,000.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201902015003860 NR...	0.000			2/1/2019	2/1/2019		0.000000	-810,000.00	-810,000.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		99VVARL80	20190308A000170	0.000	TRF FR 956773 TO 956772 KRS INS INTER...		2/1/2019	2/1/2019		0.000000	810,000.00	810,000.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190201A003870	0.000	CASH OFFSET FOR MATCH TRADE CONV...		2/1/2019	2/1/2019		0.000000	48,376,472.77	48,376,472.77	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201901075000050 CPZ...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		1/7/2019	1/7/2019		0.000000	-92,520.60	-92,520.60	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201901145000080 CPZ...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		1/14/2019	1/14/2019		0.000000	-20,280.02	-20,280.02	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201901155000200 CPZ...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		1/15/2019	1/15/2019		0.000000	-3,112.72	-3,112.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201901165000060 NR...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		1/16/2019	1/16/2019		0.000000	-205,000.00	-205,000.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201901225000070 CPZ...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		1/22/2019	1/22/2019		0.000000	-74,017.68	-74,017.68	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201901285000020 CPZ...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		1/28/2019	1/28/2019		0.000000	-17,229.52	-17,229.52	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201902045000050 CPZ...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		2/4/2019	2/4/2019		0.000000	-60,380.26	-60,380.26	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201902115000070 CPZ...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		2/11/2019	2/11/2019		0.000000	-17,358.45	-17,358.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201902125000070 CPZ...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		2/15/2019	2/15/2019		0.000000	-4,303.45	-4,303.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201902195000070 CPZ...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		2/19/2019	2/19/2019		0.000000	-54,938.80	-54,938.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201902255000080 CPZ...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		2/25/2019	2/25/2019		0.000000	-24,387.41	-24,387.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201903055000040 TRA...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		3/5/2019	3/5/2019		0.000000	-138,817.94	-138,817.94	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201903115000150 TRA...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		3/11/2019	3/11/2019		0.000000	-69,543.84	-69,543.84	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201903155000310 TRA...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		3/15/2019	3/15/2019		0.000000	-2,725.22	-2,725.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201903185000070 TRA...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		3/18/2019	3/18/2019		0.000000	-153,093.22	-153,093.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201903190003900 328...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		3/19/2019	3/19/2019		0.000000	-875,000.00	-875,000.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201903209003770 328...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		3/20/2019	3/20/2019		0.000000	-875,000.00	-875,000.00	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		99VVARL80	201903255000020 TRA...	0.000	TRANSFER TO KR3F5001002 KRS INS INT...		3/25/2019	3/25/2019		0.000000	-63,424.35	-63,424.35	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20190214A000220	0.000	BNY SL REBATE DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-8,063.58	-8,063.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20190314A000390	0.000	BNY SL REBATE JANUARY 2019		2/14/2019	2/14/2019		0.000000	-8,930.58	-8,930.58	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20190214A000210	0.000	BNY SL BANK FEES DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-548.20	-548.20	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CW		NA9123459	20190314A000380	0.000	BNY SL BANK FEES JANUARY 2019		2/14/2019	2/14/2019		0.000000	-758.38	-758.38	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	201901155000190 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR D...		1/15/2019	1/15/2019		0.000000	3,112.72	3,112.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201901155000190 GL...	0.000			1/15/2019	1/15/2019		0.000000	-3,112.72	-3,112.72	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190214A000200	0.000	BNY SL GROSS EARN DECEMBER 2018		1/15/2019	1/15/2019		0.000000	11,744.50	11,744.50	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	201902145000180 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR J...		2/14/2019	2/14/2019		0.000000	4,303.45	4,303.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CDC		NA9123459	201902145000180 GL...	0.000			2/14/2019	2/14/2019		0.000000	-4,303.45	-4,303.45	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	20190314A000360	0.000	BNY SL GROSS EARN JANUARY 2019		2/14/2019	2/14/2019		0.000000	13,992.41	13,992.41	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	CD		NA9123459	201903145000330 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR F...		3/14/2019	3/14/2019		0.000000	2,725.22	2,725.22	0.00
SALES						1,758,092.180						-3,167,029.25	2,874,942.17	-292,087.08	
U.S. DOLLAR						1,758,092.180						-3,167,029.25	2,874,942.17	-292,087.08	
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201901075000090	-91,262.910	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		1/7/2019	1/7/2019	1/7/2019	1.000000	-91,262.91	91,262.91	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201901145000090	-13,047.820	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		1/14/2019	1/14/2019	1/14/2019	1.000000	-13,047.82	13,047.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	201901165000070	-192,772.400	EB TEMP IVN FD VAR RT 12/31/149 FEE CL		1/16/2019	1/16/2019	1/16/2019	1.000000	-192,772.40	192,772.40	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	20190122S000080	-67,210.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/22/2019	1/22/2019	1/22/2019	1.000000	-67,210.19	67,210.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190128S000030	-15,291.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/28/2019	1/28/2019	1/28/2019	1.000000	-15,291.22	15,291.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190204S000060	-49,071.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/4/2019	2/4/2019	2/4/2019	1.000000	-49,071.15	49,071.15	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190205S000050	-13,164.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/5/2019	2/5/2019	2/5/2019	1.000000	-13,164.22	13,164.22	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190211S000090	-3,017.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/11/2019	2/11/2019	2/11/2019	1.000000	-3,017.39	3,017.39	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190219S000080	-54,938.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/19/2019	2/19/2019	2/19/2019	1.000000	-54,938.80	54,938.80	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190225S000090	-17,259.820	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/25/2019	2/25/2019	2/25/2019	1.000000	-17,259.82	17,259.82	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190305S000050	-130,306.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/5/2019	3/5/2019	3/5/2019	1.000000	-130,306.14	130,306.14	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190311S000160	-17,454.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/11/2019	3/11/2019	3/11/2019	1.000000	-17,454.40	17,454.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190318S000080	-141,473.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/18/2019	3/18/2019	3/18/2019	1.000000	-141,473.19	141,473.19	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190319S003850	-868,761.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/19/2019	3/19/2019	3/19/2019	1.000000	-868,761.40	868,761.40	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		996085619	20190325S000030	-54,629.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/25/2019	3/25/2019	3/25/2019	1.000000	-54,629.13	54,629.13	0.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		001055102	20190319S000800 TC...	-74.000	AFLAC INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.314054	-3,113.99	3,722.45	608.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00206R102	20190319S000680 TC...	-102.000	AT&T INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	30.727058	-3,656.66	3,133.09	-523.57
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		002824100	20190319S002990 TC...	-4.000	ABBOTT LABORATORIES 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	78.325000	-211.81	313.25	101.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00724F101	20190319S002140 TC...	-15.000	ADOBE INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	254.700000	-2,696.76	3,820.30	1,123.54
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00751Y106	20190319S000920 TC...	-63.000	ADVANCE AUTO PARTS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	161.649682	-9,619.84	10,183.16	563.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		00846U101	20190319S002530 TC...	-10.000	AGILENT TECHNOLOGIES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	80.650000	-686.09	806.38	220.29
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		009158106	20190319S002640 TC...	-9.000	AIR PRODUCTS & CHEMICALS INC 328079...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	184.215555	-1,393.90	1,657.82	263.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		009711101	20190319S001450 TC...	-32.000	AKAMAI TECHNOLOGIES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	71.870000	-2,173.75	2,299.49	125.74
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		012653101	20190319S003760 TC...	-11.000	ALBEMARLE CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	85.570000	-931.76	941.14	9.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		015271109	20190319S002740 TC...	-8.000	ALEXANDRIA REAL ESTATE EQUITIE 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	140.050000	-961.02	1,120.30	169.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		015351109	20190319S002830 TC...	-6.000	ALEXION PHARMACEUTICALS INC 328079...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	133.490000	-688.70	800.86	112.16
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		017175100	20190319S003050 TC...	-4.000	ALLEGHANY CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	620.060000	-2,359.27	2,480.16	120.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		018802108	20190319S001310 TC...	-38.000	ALLIANT ENERGY CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	47.060000	-1,573.35	1,787.87	214.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		020002101	20190319S002380 TC...	-13.000	ALLSTATE CORP/ITHE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	95.435384	-1,053.66	1,240.51	186.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		02005N100	20190319S000980 TC...	-56.000	ALLY FINANCIAL INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	27.360000	-1,253.60	1,531.58	277.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		023608102	20190319S001400 TC...	-34.000	AMEREN CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	72.629705	-2,842.03	2,469.03	427.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		025537101	20190319S002510 TC...	-10.000	AMERICAN ELECTRIC POWER CO INC 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	83.270000	-730.28	832.58	102.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		025816109	20190319S002090 TC...	-16.000	AMERICAN EXPRESS CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	113.390000	-1,352.59	1,814.05	461.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		026874784	20190319S001390 TC...	-34.000	AMERICAN INTERNATIONAL GROUP I 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	44.344117	-1,769.10	1,507.34	-261.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		030420103	20190319S001960 TC...	-19.000	AMERICAN WATER WORKS CO INC 32807...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	105.050000	-1,635.63	1,995.73	360.10
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		031100100	20190319S002540 TC...	-10.000	AMETEK INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	80.990000	-613.07	809.78	196.71
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		032511107	20190319S001670 TC...	-23.000	ANADARKO PETROLEUM CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	45.050000	-1,470.10	1,035.90	-434.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		035710409	20190319S000620 TC...	-289.000	ANNALY CAPITAL MANAGEMENT INC 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	10.345017	-3,110.19	2,986.78	-123.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		036620105	20190319S002250 TC...	-15.000	ANSYS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	179.520000	-1,808.77	2,692.61	883.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		036752103	20190319S002010 TC...	-19.000	ANTHEM INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	305.550000	-3,866.44	5,805.18	1,938.74
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		039453102	20190319S000810 TC...	-73.000	ARCHER-DANIELS-MIDLAND CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	42.595890	-3,235.08	3,108.72	-126.36
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		052769106	20190319S001970 TC...	-18.000	AUTODESK INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	152.520000	-2,118.27	2,745.14	626.87
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		053332102	20190319S003060 TC...	-5.000	AUTOZONE INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	974.200000	-4,180.26	4,870.88	690.62



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		053484101	20190319S002600 TC...	-10.000	AVALONBAY COMMUNITIES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	196.790000	-1,824.10	1,967.77	143.67
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		054937107	20190319S003510 TC...	-85.000	BB&T CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.563647	-3,870.09	4,297.00	426.91
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		058496106	20190319S001900 TC...	-19.000	BALL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	57.440000	-873.08	1,091.15	218.07
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		060505104	20190319S000950 TC...	-61.000	BANK OF AMERICA CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	29.900000	-1,430.48	1,823.26	392.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		064058100	20190319S002310 TC...	-12.000	BANK OF NEW YORK MELLON CORP 32...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	53.980000	-584.10	647.63	63.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		071813109	20190319S001520 TC...	-29.000	BAXTER INTERNATIONAL INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	76.670000	-1,639.83	2,223.11	583.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		075887109	20190319S003280 TC...	-1.000	BECTON DICKINSON AND CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	243.750000	-205.60	243.73	38.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		084670702	20190319S002420 TC...	-12.000	BERKSHIRE HATHAWAY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	206.380000	-2,137.43	2,476.40	338.97
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		086516101	20190319S001890 TC...	-20.000	BEST BUY CO INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	69.470000	-820.34	1,389.18	568.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		097023105	20190319S002790 TC...	-8.000	BOEING CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	370.230000	-2,042.02	2,961.72	919.70
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		101137107	20190319S001000 TC...	-56.000	BOSTON SCIENTIFIC CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	37.805357	-1,684.23	2,116.51	432.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		111337103	20190319S002750 TC...	-7.000	BROADRIDGE FINANCIAL SOLUTIONS 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	102.770000	-611.65	719.31	107.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		115637209	20190319S003440 TC...	-133.000	BROWN-FORMAN CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.845413	-6,032.14	6,761.02	728.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12508E101	20190319S003180 TC...	-3.000	CDK GLOBAL INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	58.380000	-161.95	175.10	13.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12514G108	20190319S002120 TC...	-17.000	CDW CORP/IDE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	96.480000	-1,267.09	1,638.96	372.87
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		12541W209	20190319S001680 TC...	-23.000	CH ROBINSON WORLDWIDE INC 32807921...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	89.225217	-1,772.62	2,051.92	279.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		125523100	20190319S002020 TC...	-19.000	CIGNA CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	167.505263	-3,255.97	3,182.36	-73.61
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		125581801	20190319S001810 TC...	-20.000	CIT GROUP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.970000	-795.08	1,019.18	224.10
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		125896100	20190319S001060 TC...	-52.000	CMS ENERGY CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	55.230000	-2,441.57	2,871.40	429.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		126408103	20190319S002340 TC...	-13.000	CSX CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	73.800000	-677.46	959.25	281.79
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		126650100	20190319S001820 TC...	-19.000	CVS HEALTH CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	56.680000	-1,487.81	1,076.71	-411.10
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		127387108	20190319S002200 TC...	-15.000	CADENCE DESIGN SYSTEMS INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	61.060000	-643.88	915.73	271.85
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		134429109	20190319S003520 TC...	-75.000	CAMPBELL SOUP CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	36.593066	-3,958.88	2,743.69	-1,215.19
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		143658300	20190319S003820 TC...	-3.000	CARNIVAL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	57.030000	-169.36	171.05	1.67
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		15135B101	20190319S001640 TC...	-24.000	CENTENE CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	59.200000	-1,183.36	1,420.54	237.18
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		15189T107	20190319S003570 TC...	-41.000	CENTERPOINT ENERGY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	30.520000	-1,105.34	1,250.89	145.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		156700106	20190319S003400 TC...	-245.000	CENTURYLINK INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	12.021918	-3,692.13	2,942.88	-749.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		156782104	20190319S002960 TC...	-5.000	CERNER CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	57.350000	-300.08	286.69	-13.39
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		171340102	20190319S000900 TC...	-64.000	CHURCH & DWIGHT CO INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	66.775156	-3,779.18	4,272.91	493.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		171798101	20190319S003130 TC...	-3.000	CIMAREX ENERGY CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	71.600000	-279.19	214.76	-64.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		172062101	20190319S001090 TC...	-50.000	CINCINNATI FINANCIAL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	85.770000	-3,817.47	4,287.94	470.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		17275R102	20190319S001330 TC...	-37.000	CISCO SYSTEMS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	53.374054	-1,478.56	1,974.44	495.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		172908105	20190319S002630 TC...	-8.000	CINTAS CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	206.165000	-1,207.86	1,649.21	441.33
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		172967424	20190319S003020 TC...	-3.000	CITIGROUP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	66.520000	-184.63	197.72	13.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		174610105	20190319S001250 TC...	-40.000	CITIZENS FINANCIAL GROUP INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	36.330000	-1,349.43	1,452.78	103.35
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		177376100	20190319S003480 TC...	-90.000	CITRIX SYSTEMS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	101.080000	-6,037.22	9,096.18	1,058.96
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		189054109	20190319S001230 TC...	-42.000	CLOROX CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	159.330714	-5,870.55	6,691.38	820.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		191216100	20190319S000910 TC...	-64.000	COCA-COLA CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	45.600000	-2,986.10	2,917.72	-68.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		192446102	20190319S003350 TC...	-1.000	COGNIZANT TECHNOLOGY SOLUTIONS 3...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	71.380000	-76.49	71.36	-5.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		194162103	20190319S001860 TC...	-21.000	COLGATE-PALMOLIVE CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	66.470000	-1,414.13	1,395.64	-18.49
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		20030N101	20190319S000720 TC...	-97.000	COMCAST CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	40.066597	-3,337.44	3,885.43	547.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		200340107	20190319S002030 TC...	-18.000	COMERICA INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	83.170000	-1,122.54	1,496.86	374.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		205887102	20190319S003450 TC...	-120.000	CONAGRA BRANDS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	23.191916	-3,637.71	2,781.79	-755.92
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		20605P101	20190319S002260 TC...	-15.000	CONCHO RESOURCES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	106.010000	-1,871.35	1,589.97	-281.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		20825C104	20190319S001070 TC...	-50.000	CONOCOPHILLIPS 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	67.960000	-3,216.84	3,397.45	180.61



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		209115104	20190319S001990 TC..	-19.000	CONSOLIDATED EDISON INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	84.660000	-1,522.03	1,608.32	86.29
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		21036P108	20190319S002680 TC..	-8.000	CONSTELLATION BRANDS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	170.780000	-1,419.55	1,366.14	-53.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		216548402	20190319S003210 TC..	-3.000	COOPER COS INC/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	290.110000	-524.72	870.28	245.56
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		217204106	20190319S003640 TC..	-27.000	COPART INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	58.900000	-1,443.07	1,590.00	146.93
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		22160K105	20190319S002450 TC..	-11.000	COSTCO WHOLESALE CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	235.830000	-2,137.70	2,593.98	456.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		22160N109	20190319S003320 TC..	-1.000	COSTAR GROUP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	465.850000	-398.06	465.83	67.77
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		222070203	20190319S003390 TC..	-509.000	COTY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	11.184302	-5,701.94	5,687.64	-14.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		22304C100	20190319S003370 TC..	-1,792.000	COVETRUS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	34.906601	-79,272.41	62,533.89	-16,738.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		231021106	20190319S003000 TC..	-4.000	CUMMINS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	158.460000	-550.52	633.79	83.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		233331107	20190319S002460 TC..	-11.000	DTE ENERGY CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	123.530000	-1,169.38	1,358.70	189.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		23355L106	20190319S002520 TC..	-11.000	DXC TECHNOLOGY CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	65.610000	-894.23	721.59	-172.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		235851102	20190319S001730 TC..	-23.000	DANAHER CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	127.710000	-2,079.00	2,937.06	858.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		237194105	20190319S001350 TC..	-36.000	DARDEN RESTAURANTS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	110.280000	-2,964.54	3,969.66	1,005.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		23918K108	20190319S001030 TC..	-55.000	DAVITA INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	52.440000	-3,635.27	2,883.61	-751.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		247361702	20190319S001500 TC..	-32.000	DELTA AIR LINES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.720000	-1,525.06	1,622.69	97.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		24906P109	20190319S000740 TC..	-90.000	DENTSPLY SIRONA INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	49.101555	-4,336.71	4,418.18	81.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		252131107	20190319S002650 TC..	-8.000	DEXCOM INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	147.010000	-976.81	1,175.98	199.17
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		254687106	20190319S001540 TC..	-25.000	WALT DISNEY CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	113.360000	-3,061.30	3,287.10	225.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		254687106	20190321A000090	-5.000	WALT DISNEY CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	77.302000	-527.81	386.51	-141.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		256677105	20190319S002660 TC..	-9.000	DOLLAR GENERAL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	115.050000	-935.30	1,035.34	100.04
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		256746108	20190319S002160 TC..	-15.000	DOLLAR TREE INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	100.298000	-1,354.81	1,504.30	149.49
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		260003108	20190319S001690 TC..	-24.000	DOVER CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	91.730000	-1,800.42	2,201.25	400.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		26078J100	20190319S002050 TC..	-18.000	DOWDUPONT INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	55.090000	-1,066.48	991.42	-75.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		264411505	20190319S000830 TC..	-72.000	DUKE REALTY CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	30.330833	-1,958.99	2,183.07	224.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		26441C204	20190319S002040 TC..	-19.000	DUKE ENERGY CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	90.020000	-1,623.44	1,710.16	86.72
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		26875P101	20190319S002720 TC..	-8.000	EOG RESOURCES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	90.520000	-793.57	724.07	-69.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		277432100	20190319S002320 TC..	-13.000	EASTMAN CHEMICAL CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	77.870000	-1,122.80	1,012.16	-110.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		278965100	20190319S002220 TC..	-15.000	ECOLAB INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	173.990000	-2,120.16	2,609.66	489.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		281020107	20190319S001570 TC..	-27.000	EDISON INTERNATIONAL 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	62.720000	-1,881.26	1,693.14	-188.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		28176E108	20190319S003120 TC..	-4.000	EDWARDS LIFESCIENCES CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	190.595000	-554.34	762.33	207.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		291011104	20190319S002620 TC..	-9.000	EMERSON ELECTRIC CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	68.125555	-553.87	613.03	29.16
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		29364G103	20190319S001910 TC..	-20.000	ENTERGY CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	94.320000	-1,669.21	1,886.17	216.96
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		29476L107	20190319S001620 TC..	-25.000	EQUITY RESIDENTIAL 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	73.870000	-1,705.20	1,846.47	141.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		297178105	20190319S002270 TC..	-14.000	ESSEX PROPERTY TRUST INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	286.530000	-3,450.11	4,011.22	561.11
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30034W105	20190319S000960 TC..	-60.000	EVERGY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	56.860000	-3,380.74	3,410.95	30.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30040W108	20190319S001430 TC..	-33.000	EVERSOURCE ENERGY 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	71.329393	-2,053.90	2,353.50	299.60
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30161N101	20190319S000780 TC..	-86.000	EXELON CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	49.650348	-3,563.21	4,269.01	705.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30212P303	20190319S003070 TC..	-3.000	EXPEDIA GROUP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	121.130000	-370.63	363.35	-7.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		302130109	20190319S001920 TC..	-20.000	EXPEDITORS INTERNATIONAL OF WA 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	76.100000	-1,138.13	1,521.78	383.65
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		30231G102	20190319S001600 TC..	-27.000	EXXON MOBIL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	81.050000	-2,295.85	2,188.05	-107.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		311900104	20190319S003740 TC..	-13.000	FASTENAL CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	62.430000	-633.37	811.44	178.07
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		31428X106	20190319S002750 TC..	-7.000	FEDEX CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	180.640000	-1,321.04	1,264.39	-56.65
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		315616102	20190319S0001510 TC..	-30.000	F5 NETWORKS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	153.192333	-4,646.35	4,595.41	-50.94
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		31620M106	20190319S001760 TC..	-21.000	FIDELITY NATIONAL INFORMATION 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	107.010000	-1,837.71	2,246.97	409.26
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		31620R303	20190319S001980 TC..	-20.000	FIDELITY NATIONAL FINANCIAL IN 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	35.050000	-638.80	700.79	61.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		316773100	20190319S000860 TC..	-71.000	FIFTH THIRD BANCORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	28.765633	-1,804.94	2,041.62	236.68



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		337932107	20190319S003430 TC..	-154.000	FIRSTENERGY CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	41.061883	-5,620.06	6,321.90	701.82
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		34959J108	20190319S001360 TC..	-36.000	FORTIVE CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	83.170000	-2,640.04	2,993.72	353.68
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		35137L105	20190321A000080	-5.000	FOX CORP	UBS SECU.	3/19/2019	3/19/2019	3/20/2019	77.302000	-207.75	386.51	178.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		354613101	20190319S003720 TC..	-16.000	FRANKLIN RESOURCES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	33.705000	-532.77	539.11	6.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		35671D857	20190319S000610 TC..	-773.000	FREEPORT-MCMORAN INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	12.537399	-11,170.36	9,683.55	-1,486.91
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		363576109	20190319S001560 TC..	-29.000	ARTHUR J GALLAGHER & CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	79.870000	-1,671.65	2,315.90	644.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		369550108	20190319S003300 TC..	-1.000	GENERAL DYNAMICS CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	171.200000	-172.45	171.18	-1.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		370334104	20190319S001550 TC..	-30.000	GENERAL MILLS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	47.535000	-1,690.17	1,425.73	-264.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		37045V100	20190319S002970 TC..	-6.000	GENERAL MOTORS CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	37.745000	-236.40	226.40	-10.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		372460105	20190319S001300 TC..	-37.000	GENUINE PARTS CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	107.099729	-3,586.71	3,962.26	375.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		38141G104	20190319S003240 TC..	-3.000	GOLDMAN SACHS GROUP INC/THE 32807..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	202.080000	-591.44	606.20	14.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		384802104	20190319S003680 TC..	-24.000	WW GRAINGER INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	299.212083	-5,967.37	7,180.75	1,213.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		40412C101	20190319S002390 TC..	-13.000	HCA HEALTHCARE INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	133.440000	-1,629.07	1,734.56	105.49
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		40414L109	20190319S000670 TC..	-119.000	HCP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	30.666386	-3,603.47	3,648.06	44.59
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		413875105	20190319S001460 TC..	-31.000	HARRIS CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	162.485161	-3,846.97	5,036.66	1,189.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		416515104	20190319S001370 TC..	-36.000	HARTFORD FINANCIAL SERVICES GR 328..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	49.290000	-1,717.29	1,774.05	56.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		418056107	20190319S003810 TC..	-2.000	HASBRO INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	86.520000	-171.44	173.01	1.57
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		427866108	20190319S001170 TC..	-45.000	HERSHEY CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	110.400000	-4,782.47	4,967.48	185.01
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		42809H107	20190319S003550 TC..	-49.000	HESS CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	59.020612	-2,795.95	2,891.48	95.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		43300A203	20190319S002300 TC..	-14.000	HILTON WORLDWIDE HOLDINGS INC 3280..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	86.010000	-934.70	1,203.98	269.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		436440101	20190319S003630 TC..	-30.000	HOLOGIC INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	46.920000	-1,247.78	1,407.28	159.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		437076102	20190319S002840 TC..	-7.000	HOME DEPOT INC/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	182.701428	-1,224.40	1,278.82	54.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		438516106	20190319S002670 TC..	-9.000	HONEYWELL INTERNATIONAL INC 328079..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	155.540000	-1,180.50	1,399.75	219.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		440452100	20190319S003420 TC..	-172.000	HORMEL FOODS CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	42.421627	-6,625.34	7,294.70	669.36
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		444859102	20190319S002800 TC..	-8.000	HUMANA INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	280.190000	-1,976.55	2,241.41	264.86
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		445558107	20190319S002430 TC..	-12.000	JB HUNT TRANSPORT SERVICES INC 328..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	103.460000	-1,239.40	1,241.38	1.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		446413106	20190319S003310 TC..	-2.000	HUNTINGTON INGALLS INDUSTRIES 3280..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	207.440000	-405.47	414.85	9.38
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		44919P508	20190319S003360 TC..	-1.000	IAC/INTERACTIVECORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	211.840000	-169.49	211.82	42.33
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		452308109	20190319S002920 TC..	-4.000	ILLINOIS TOOL WORKS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	143.960000	-480.97	575.79	94.82
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		457187102	20190319S001630 TC..	-26.000	INGREDION INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	94.330000	-2,952.15	2,452.28	-499.87
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		45866F104	20190319S001160 TC..	-45.000	INTERCONTINENTAL EXCHANGE INC 3280..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	74.776666	-2,793.26	3,364.45	571.19
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		459200101	20190319S002850 TC..	-6.000	INTERNATIONAL BUSINESS MACHINE 328..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	139.010000	-898.42	833.98	-64.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		459506101	20190319S003750 TC..	-12.000	INTERNATIONAL FLAVORS & FRAGRA 328..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	123.960000	-1,654.70	1,487.38	-167.32
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		460990100	20190319S003330 TC..	-1.000	INTERPUBLIC GROUP OF COS INC/T 3280..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	22.080000	-22.18	22.06	-0.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		461202103	20190319S002810 TC..	-7.000	INTUIT INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	256.840000	-1,129.50	1,797.78	668.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		46120E602	20190319S003290 TC..	-1.000	INTUITIVE SURGICAL INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	553.370000	-321.95	553.35	231.40
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		46266C105	20190319S001940 TC..	-19.000	IQVIA HOLDINGS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	141.630000	-1,880.37	2,690.74	810.37
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		46625H100	20190319S001180 TC..	-45.000	JPMORGAN CHASE & CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	107.585111	-4,089.06	4,840.81	751.75
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		478160104	20190319S002350 TC..	-13.000	JOHNSON & JOHNSON 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	137.260000	-1,722.44	1,784.22	61.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		48203R104	20190319S001320 TC..	-37.000	JUNIPER NETWORKS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	26.510000	-943.14	980.48	37.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		485170302	20190319S001770 TC..	-22.000	KANSAS CITY SOUTHERN 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	115.430000	-2,232.96	2,539.20	306.24
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		487836108	20190319S003490 TC..	-88.000	KELLOGG CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	54.249772	-5,830.24	4,773.03	-1,057.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		494368103	20190319S002550 TC..	-11.000	KIMBERLY-CLARK CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	119.450000	-1,312.07	1,313.82	1.75
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		49456B101	20190319S002930 TC..	-6.000	KINDER MORGAN INC/DE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	19.860000	-107.52	119.09	11.57



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		500255104	20190319S003530 TC...	-57.000	KOHL'S CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	68.253157	-3,704.14	3,889.80	185.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		500754106	20190319S001200 TC...	-44.000	KRAFT HEINZ CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	31.760000	-2,815.40	1,396.98	-1,418.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		501044101	20190319S000630 TC...	-220.000	KROGER CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	24.473409	-6,272.89	5,381.88	-891.01
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		502413107	20190319S002230 TC...	-14.000	L3 TECHNOLOGIES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	209.260000	-2,367.87	2,929.46	561.59
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		50540R409	20190319S001750 TC...	-22.000	LABORATORY CORP OF AMERICA HOL 32...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	154.710000	-3,206.92	3,403.35	196.43
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		518439104	20190319S001280 TC...	-39.000	ESTEE LAUDER COS INC/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	161.840000	-4,399.69	6,311.28	1,911.59
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		532457108	20190319S000850 TC...	-71.000	ELI LILLY & CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	124.407464	-6,908.65	8,832.10	1,923.45
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		534187109	20190319S002560 TC...	-10.000	LINCOLN NATIONAL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	63.510000	-589.10	634.99	45.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		540424108	20190319S001530 TC...	-31.000	LOEWS CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	48.560000	-1,379.37	1,505.03	125.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		548661107	20190319S002690 TC...	-8.000	LOWE'S COS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	101.280000	-732.64	810.14	77.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		550021109	20190319S002060 TC...	-17.000	LULULEMON ATHLETICA INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	143.140588	-2,187.53	2,433.18	245.65
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		55261F104	20190319S002070 TC...	-17.000	M&T BANK CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	175.015294	-2,466.59	2,975.05	508.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		552953101	20190319S000930 TC...	-63.000	MGM RESORTS INTERNATIONAL 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	26.022380	-1,728.74	1,638.75	-89.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		55354G100	20190319S001870 TC...	-21.000	MSCI INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	190.240000	-3,044.20	3,994.77	950.57
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		554382101	20190319S003710 TC...	-15.000	MACERICH CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	42.510000	-997.29	637.49	-359.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		55616P104	20190319S000690 TC...	-102.000	MACY'S INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	23.625000	-3,230.75	2,408.69	-822.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		565849106	20190319S003080 TC...	-4.000	MARATHON OIL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	17.310000	-69.67	69.19	-0.48
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		56585A102	20190319S000660 TC...	-124.000	MARATHON PETROLEUM CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	62.019919	-7,298.03	7,689.13	391.10
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		570535104	20190319S003170 TC...	-2.000	MARTEL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	1,005.770000	-2,002.43	2,011.49	9.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		571748102	20190319S001700 TC...	-24.000	MARSH & MCLENNAN COS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	92.960000	-1,835.94	2,230.77	394.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		57636Q104	20190319S002860 TC...	-6.000	MASTERCARD INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	229.310000	-946.03	1,375.78	429.75
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		579780206	20190319S003460 TC...	-118.000	MCCORMICK & CO INC/MD 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	140.063220	-14,339.84	16,526.06	2,186.22
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		580135101	20190319S002570 TC...	-10.000	MCDONALD'S CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	184.250000	-1,630.71	1,842.37	211.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		58933Y105	20190319S0000710 TC...	-98.000	MERCK & CO INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	81.165510	-6,500.49	7,953.13	1,452.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		59156R108	20190319S002980 TC...	-5.000	METLIFE INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	45.760000	-218.83	228.74	9.91
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		592688105	20190319S003340 TC...	-2.000	METTLER-TOLEDO INTERNATIONAL I 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	704.755000	-937.95	1,409.47	471.52
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		594918104	20190319S001950 TC...	-20.000	MICROSOFT CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	116.410000	-1,602.33	2,327.96	725.63
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		59522J103	20190319S002870 TC...	-7.000	MID-AMERICA APARTMENT COMMUNIT 32...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	106.570000	-680.35	745.91	65.56
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		60871R209	20190319S001290 TC...	-40.000	MOLSON COORS BREWING CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	60.951500	-3,472.26	2,437.62	-1,034.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		609207105	20190319S000870 TC...	-72.000	MONDELEZ INTERNATIONAL INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	47.676388	-3,185.73	3,446.33	260.60
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		615369105	20190319S002880 TC...	-7.000	MOODY S CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	177.150000	-899.70	1,239.96	340.26
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		617446448	20190319S002190 TC...	-16.000	MORGAN STANLEY 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	43.850000	-654.44	701.43	46.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		61945C103	20190319S000700 TC...	-98.000	MOSAIC CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	28.586224	-2,895.01	2,800.43	-94.58
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		620076307	20190319S001710 TC...	-24.000	MOTOROLA SOLUTIONS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	139.461250	-2,062.14	3,346.78	1,284.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		631103108	20190319S003730 TC...	-14.000	NASDAQ INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	84.110000	-1,238.33	1,177.38	139.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		640268108	20190319S003560 TC...	-44.000	NEKTAR THERAPEUTICS 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	36.050000	-2,045.47	1,541.73	-503.74
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		64110D104	20190319S003030 TC...	-3.000	NETAPP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	67.080000	-120.74	201.20	80.46
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		651639106	20190319S003500 TC...	-85.000	NEWMONT MINING CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	33.115058	-3,259.14	2,813.89	-445.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		65339F101	20190319S001580 TC...	-26.000	NEXTERA ENERGY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	190.476923	-3,995.84	4,952.07	956.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		654106103	20190319S001340 TC...	-36.000	NIKE INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	87.485000	-2,730.03	3,149.05	419.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		65473P105	20190319S003470 TC...	-115.000	NISOURCE INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	28.027304	-2,972.18	3,221.94	249.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		655044105	20190319S003410 TC...	-186.000	NOBLE ENERGY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	23.519086	-5,330.82	4,372.63	-958.19
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		655844108	20190319S003230 TC...	-3.000	NORFOLK SOUTHERN CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	181.730000	-392.46	545.15	152.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		670346105	20190319S001210 TC...	-43.000	NUCOR CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	58.650000	-2,445.75	2,521.48	75.73
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		67103H107	20190319S002890 TC...	-7.000	O'REILLY AUTOMOTIVE INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	375.270000	-2,384.02	2,626.78	242.76



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		674599105	20190319S001110 TC...	-48.000	OCCIDENTAL PETROLEUM CORP 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	66.643125	-3,569.88	3,198.34	-371.54
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		69331C108	20190319S000600 TC...	-12,759.000	PG&E CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	19.497299	-550,056.71	248,635.22	-301,421.49
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		693475105	20190319S001220 TC...	-43.000	PNC FINANCIAL SERVICES GROUP I 3280...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	132.004186	-5,010.55	5,675.67	665.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		693506107	20190319S002900 TC...	-6.000	PPG INDUSTRIES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	110.010000	-654.18	659.99	5.81
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		69351T106	20190319S003600 TC...	-34.000	PPL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	32.730000	-1,065.23	1,112.46	47.23
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		695156109	20190319S003090 TC...	-4.000	PACKAGING CORP OF AMERICA 32807921...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	96.570000	-442.11	386.23	-55.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		704326107	20190319S001650 TC...	-24.000	PAYCHEX INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	78.720000	-1,567.71	1,889.01	321.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		713448108	20190319S002330 TC...	-13.000	PEPSICO INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	117.050000	-1,426.30	1,521.50	95.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		717061103	20190319S000640 TC...	-163.000	PFIZER INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	41.904110	-6,315.47	6,828.65	513.18
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		718546104	20190319S000770 TC...	-87.000	PHILLIPS 66 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	98.804597	-8,663.65	8,595.01	-68.64
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		723484101	20190319S002290 TC...	-14.000	PINNACLE WEST CAPITAL CORP 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	95.330000	-1,165.37	1,234.46	169.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74144T108	20190319S002490 TC...	-12.000	T ROWE PRICE GROUP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	102.650000	-1,149.27	1,231.66	82.39
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74251V102	20190319S003780 TC...	-8.000	PRINCIPAL FINANCIAL GROUP INC 328079...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	52.640000	-390.36	421.03	30.67
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		742718109	20190319S001790 TC...	-22.000	PROCTER & GAMBLE CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	101.400000	-1,899.27	2,230.55	331.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		743315103	20190319S002610 TC...	-10.000	PROGRESSIVE CORP/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	73.250000	-445.63	732.39	286.76
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		7434DW103	20190319S000940 TC...	-62.000	PROLOGIS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	70.855161	-3,830.87	4,392.34	561.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		744320102	20190319S003190 TC...	-3.000	PRUDENTIAL FINANCIAL INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	97.280000	-277.82	291.80	13.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		744573106	20190319S000880 TC...	-66.000	PUBLIC SERVICE ENTERPRISE GROU 328...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	59.474545	-3,399.65	3,924.60	524.95
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74834L100	20190319S003620 TC...	-30.000	QUEST DIAGNOSTICS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	88.210000	-2,590.88	2,645.96	55.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		74915M100	20190319S003040 TC...	-4.000	QURATE RETAIL INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	17.180000	-89.15	68.67	-20.48
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		754730109	20190319S003100 TC...	-5.000	RAYMOND JAMES FINANCIAL INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	82.400000	-390.47	411.94	21.47
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		755111507	20190319S002940 TC...	-6.000	RAYTHEON CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	179.460000	-1,003.88	1,076.68	72.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		756109104	20190319S003580 TC...	-39.000	REALTY INCOME CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	70.650000	-2,619.64	2,754.92	135.28
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		756577102	20190319S002770 TC...	-6.000	RED HAT INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	161.760000	-828.99	1,090.48	261.49
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		758849103	20190319S002240 TC...	-15.000	REGENCY CENTERS CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	64.510000	-891.83	967.48	75.65
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		7591EP100	20190319S000750 TC...	-90.000	REGIONS FINANCIAL CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	16.005000	-1,191.28	1,439.53	248.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		760759100	20190319S001040 TC...	-53.000	REPUBLIC SERVICES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	78.770000	-3,274.55	4,174.22	899.67
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		761152107	20190319S001830 TC...	-21.000	RESMED INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	97.230000	-1,577.04	2,041.59	464.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		76118Y104	20190319S000110 TC...	-288.000	RESIDEO TECHNOLOGIES INC	UBS SECU.	1/3/2019	1/3/2019	1/3/2019	19.974097	-6,659.91	5,745.58	-910.33
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		773903109	20190319S003250 TC...	-3.000	ROCKWELL AUTOMATION INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	179.580000	-428.88	538.70	109.82
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		776696106	20190319S003010 TC...	-5.000	ROPER TECHNOLOGIES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	327.830000	-1,123.77	1,639.07	515.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		778296103	20190319S001610 TC...	-26.000	ROSS STORES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	90.640000	-2,173.84	2,356.34	182.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		78409Y104	20190319S002730 TC...	-8.000	S&P GLOBAL INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	205.010000	-1,368.76	1,639.97	271.21
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		78440X101	20190319S001260 TC...	-40.000	SL GREEN REALTY CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	90.275000	-4,149.79	3,610.55	-539.24
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		79466L302	20190319S002400 TC...	-13.000	SALESFORCE.COM INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	161.130000	-1,662.81	2,094.53	431.72
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		81211K100	20190319S002950 TC...	-6.000	SEALED AIR CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	45.240000	-263.18	271.37	8.19
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		816851109	20190319S003660 TC...	-25.000	SEMPRA ENERGY 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	123.900000	-2,871.67	3,097.20	225.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		81762P102	20190319S003140 TC...	-4.000	SERVENOW INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	240.720000	-533.81	962.82	429.01
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		82968B103	20190319S003380 TC...	-586.000	SIRIUS XM HOLDINGS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	6.065000	-2,761.76	3,548.18	786.40
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		83269E405	20190319S003540 TC...	-50.000	JM SMUCKER CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	106.800000	-6,462.28	5,339.43	-1,122.85
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		833034101	20190319S003770 TC...	-11.000	SNAP-ON INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	158.240000	-1,781.50	1,740.50	-41.00
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		842587107	20190319S001010 TC...	-55.000	SOUTHERN CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	51.730000	-2,733.68	2,844.56	110.88
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		854502101	20190319S002440 TC...	-13.000	STANLEY BLACK & DECKER INC 3280792...	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	132.250000	-1,600.58	1,719.09	118.51
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		855244109	20190319S000650 TC...	-126.000	STARBUCKS CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	70.575000	-7,705.54	8,891.07	1,185.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		857477103	20190319S002910 TC...	-6.000	STATE STREET CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	70.810000	-492.21	424.79	-67.42



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		858119100	20190319S000820 TC...	-74.000	STEEL DYNAMICS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	34.948783	-2,982.45	2,585.43	-397.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		863667101	20190319S003110 TC...	-3.000	STRYKER CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	193.000000	-425.60	578.96	153.36
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		867914103	20190319S002360 TC...	-13.000	SUNTRUST BANKS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	64.650000	-744.54	840.30	95.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		871829107	20190319S001380 TC...	-36.000	SYSCO CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	66.370000	-2,103.80	2,388.92	285.12
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		872540109	20190319S001270 TC...	-40.000	TJX COS INC/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	51.875000	-1,757.49	2,074.57	317.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		872590104	20190319S002480 TC...	-11.000	T-MOBILE US INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	73.400000	-622.19	807.27	185.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		876030107	20190319S000760 TC...	-91.000	TAPESTRY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	32.720000	-3,804.01	2,976.57	-827.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		87612E106	20190319S001440 TC...	-33.000	TARGET CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	77.630000	-2,331.12	2,561.42	230.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		87612G101	20190319S000840 TC...	-72.000	TARGA RESOURCES CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	40.264444	-3,161.27	2,898.28	-262.99
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		883556102	20190319S002410 TC...	-12.000	THERMO FISHER SCIENTIFIC INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	262.140000	-2,361.46	3,145.51	784.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		88579Y101	20190319S003160 TC...	-3.000	3M CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	207.290000	-962.75	621.83	59.08
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		88654Y108	20190319S003670 TC...	-24.000	TIFFANY & CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	96.510000	-2,031.13	2,315.96	284.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		891027104	20190319S002280 TC...	-6.000	TORCHMARK CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	84.880000	-478.31	506.81	28.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		891906109	20190319S002080 TC...	-17.000	TOTAL SYSTEM SERVICES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	93.250000	-1,190.66	1,585.05	394.39
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		892356106	20190319S001480 TC...	-31.000	TRACTOR SUPPLY CO 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	89.429032	-2,479.47	2,771.95	292.48
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		89417E109	20190319S003150 TC...	-4.000	TRAVELERS COS INC/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	134.720000	-486.85	538.83	51.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		90130A101	20190319S002180 TC...	-15.000	TWENTY-FIRST CENTURY FOX INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	51.545333	-637.74	773.01	135.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		902494103	20190319S001020 TC...	-54.000	TYSON FOODS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	65.160000	-3,688.49	3,518.05	-170.44
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		902653104	20190319S001410 TC...	-33.000	UDR INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	44.624545	-1,288.21	1,472.26	184.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		902973304	20190319S001720 TC...	-24.000	US BANCORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	52.560000	-1,170.77	1,261.18	90.41
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		90384S303	20190319S002580 TC...	-10.000	ULTA BEAUTY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	341.500000	-2,889.82	3,414.85	825.03
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		913017109	20190319S001420 TC...	-32.000	UNITED TECHNOLOGIES CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	125.775625	-3,669.30	4,024.44	355.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		91324P102	20190319S002700 TC...	-9.000	UNITEDHEALTH GROUP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	263.480000	-1,672.06	2,281.20	609.14
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		913903100	20190319S001490 TC...	-31.000	UNIVERSAL HEALTH SERVICES INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	135.367741	-3,977.49	4,196.03	218.54
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		91529Y106	20190319S001800 TC...	-22.000	UNUM GROUP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	36.880000	-803.85	811.12	7.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		918204108	20190319S001880 TC...	-21.000	VF CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	85.410000	-1,699.87	1,793.37	93.50
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		91913Y100	20190319S000890 TC...	-64.000	VALERO ENERGY CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	86.287968	-4,692.78	5,521.71	828.93
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92276F100	20190319S001740 TC...	-23.000	VENTAS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	61.910000	-1,469.73	1,423.68	-46.05
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92343E102	20190319S002590 TC...	-9.000	VERISIGN INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	180.027777	-1,139.32	1,620.13	480.81
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92343V104	20190319S000990 TC...	-55.000	VERIZON COMMUNICATIONS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	57.911636	-2,992.70	3,184.54	191.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92345Y106	20190319S001590 TC...	-27.000	VERISK ANALYTICS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	128.448148	-2,629.87	3,467.78	837.91
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92553P201	20190319S000730 TC...	-92.000	VIACOM INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	27.780000	-2,654.54	2,554.60	-99.74
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92826C839	20190319S003790 TC...	-8.000	VISA INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	154.990000	-889.89	1,239.82	349.93
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		92939U106	20190319S001140 TC...	-47.000	WEC ENERGY GROUP INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	78.360000	-3,107.29	3,682.40	575.11
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		931142103	20190319S000970 TC...	-58.000	WALMART INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	99.472586	-4,904.21	5,768.75	864.54
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		931427108	20190319S001080 TC...	-51.000	WALGREENS BOOTS ALLIANCE INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	62.580000	-3,621.27	3,191.02	-430.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		94106L109	20190319S001660 TC...	-24.000	WASTE MANAGEMENT INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	101.000000	-1,877.94	2,423.72	545.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		941848103	20190319S002710 TC...	-9.000	WATERS CORP 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	244.432222	-1,571.10	2,199.77	628.67
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		94946T106	20190319S003800 TC...	-7.000	WELLFARE HEALTH PLANS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	243.190000	-1,687.08	1,702.23	15.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		95040Q104	20190319S001150 TC...	-46.000	WELLTOWER INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	75.940000	-3,266.20	3,492.73	226.53
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		959802109	20190319S003690 TC...	-21.000	WESTERN UNION CO/THE 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	17.975238	-408.95	377.26	-31.69
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		981558109	20190319S001100 TC...	-49.000	WORLDPAY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	107.416122	-3,461.87	5,262.83	1,800.96
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		98310W108	20190319S003200 TC...	-4.000	WYNDHAM DESTINATIONS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	41.860000	-165.35	167.39	2.04
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		983134107	20190319S003270 TC...	-2.000	WYNN RESORTS LTD 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	114.570000	-235.96	229.11	-6.85



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		963793100	20190319S003690 TC..	-36.000	XPO LOGISTICS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	50.870000	-3,028.77	1,830.93	-1,197.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		963896100	20190319S001130 TC..	-47.000	XCEL ENERGY INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	56.150000	-2,193.48	2,638.54	445.06
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		98419M100	20190319S003650 TC..	-25.000	XYLEM INC/NY 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	77.580000	-1,407.92	1,939.22	531.30
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		988496101	20190319S002100 TC..	-16.000	YUM! BRANDS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	100.181250	-1,167.46	1,602.71	435.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		98956P102	20190319S002780 TC..	-8.000	ZIMMER BIOMET HOLDINGS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	125.300000	-941.04	1,002.30	61.26
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		989701107	20190319S003700 TC..	-18.000	ZIONS BANCORP NA 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	49.940000	-862.59	896.72	36.13
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		98978V103	20190319S002000 TC..	-18.000	ZOETIS INC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	97.630000	-1,121.78	1,757.13	635.35
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G0177J108	20190319S002370 TC..	-12.000	ALLERGAN PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	151.410000	-2,314.75	1,816.77	-497.98
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G02602103	20190319S001850 TC..	-21.000	AMDOCS LTD 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	54.110000	-1,216.42	1,136.08	-80.34
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G0408V102	20190319S002210 TC..	-15.000	AON PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	169.560000	-1,961.43	2,543.21	581.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G0450A105	20190319S001190 TC..	-45.000	ARCH CAPITAL GROUP LTD 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	32.840222	-1,149.54	1,477.34	327.80
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G1151C101	20190319S003220 TC..	-2.000	ACCENTURE PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	165.590000	-302.80	331.15	28.35
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G16962105	20190319S002110 TC..	-16.000	BUNGE LTD 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	52.360000	-1,007.87	837.58	-170.29
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G2709G107	20190319S000790 TC..	-74.000	DELPHI TECHNOLOGIES PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	19.017567	-1,325.34	1,406.54	81.20
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G29183103	20190319S001780 TC..	-21.000	EATON CORP PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	81.350000	-1,532.07	1,708.11	176.04
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G3223R108	20190319S002280 TC..	-15.000	EVEREST RE GROUP LTD 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	220.570000	-3,109.20	3,308.35	199.15
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G47567105	20190319S001050 TC..	-54.000	IHS MARKIT LTD 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	55.035000	-2,377.30	2,971.31	594.01
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G47791101	20190319S001840 TC..	-20.000	INGERSOLL-RAND PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	106.540000	-1,711.70	2,130.57	418.87
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G4918T108	20190319S0002470 TC..	-11.000	INVESCO LTD 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	20.015454	-261.07	220.05	-41.02
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G51502105	20190319S002170 TC..	-16.000	JOHNSON CONTROLS INTERNATIONAL 32..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	36.340000	-548.85	581.27	32.42
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G5960L103	20190319S001470 TC..	-31.000	MEDTRONIC PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	91.710000	-2,653.40	2,842.66	189.26
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G6095L109	20190102A000300	-1,311.000	APTIV PLC	UBS SECU.	12/27/2018	12/27/2018	12/31/2018	61.980289	-114,898.88	81,241.63	-33,657.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	SC		G6095L109	20190102A000300	1,311.000	APTIV PLC	UBS SECU.	3/1/2019	12/27/2018	12/31/2018	61.980289	114,898.88	-81,241.63	33,657.25
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G6095L109	20190325A000080	-1,347.000	APTIV PLC	UBS SECU.	3/1/2019	12/31/2018	12/31/2018	60.323800	-117,994.82	81,241.63	-36,752.89
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G6095L109	20190328A000250	-36.000	APTIV PLC	UBS SECU.	3/26/2019	3/26/2019	3/27/2019	80.720000	-2,822.04	2,905.52	83.48
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G6518L108	20190319S001120 TC..	-48.000	NIELSEN HOLDINGS PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	27.171250	-1,642.38	1,303.72	-538.66
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G66721104	20190319S001930 TC..	-19.000	NORWEGIAN CRUISE LINE HOLDINGS 328..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	55.530000	-969.31	1,054.86	85.55
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G7900T104	20190319S002130 TC..	-16.000	PENTAIR PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	43.100000	-686.65	689.43	2.78
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G96629103	20190319S002150 TC..	-17.000	WILLIS TOWERS WATSON PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	174.170000	-2,353.41	2,960.68	607.27
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		G97822103	20190319S003610 TC..	-34.000	PERRIGO CO PLC 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	48.719117	-2,202.92	1,656.08	-546.84
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		H1467J104	20190319S002500 TC..	-9.000	CHUBB LTD 32807921.2	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	137.700000	-1,212.36	1,239.19	26.83
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		M22465104	20190319S001240 TC..	-40.000	CHECK POINT SOFTWARE TECHNOLOG 3..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	125.990000	-3,947.04	5,039.13	1,092.09
KR3F10110002	KR3F10110002 KRS INTERNAL EQUITY	S		V7780T103	20190319S003260 TC..	-2.000	ROYAL CARIBBEAN CRUISES LTD 328079..	UBS SECU.	3/18/2019	3/18/2019	3/20/2019	117.880000	-202.71	235.73	33.02



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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						9,457,441.467							-426,147.44	2,237,191.90	956,069.65
CLASS ACTIONS						0.000							76,521.54	76,521.54	76,521.54
U.S. DOLLAR						0.000							76,521.54	76,521.54	76,521.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20190118S000110 18J..	0.000	JP MORGAN CHASE AND CO 04/12/1 2 -		1/18/2019	1/18/2019		0.000000	2,302.11	2,302.11	2,302.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20190118S000120 18J..	0.000	GENWORTH FINANCIAL INC (2014) 11/02/11		1/18/2019	1/18/2019		0.000000	178.99	178.99	178.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20190213S000120 000..	0.000	4-14-cv-00226-YGRADVANCED MICR O DE..		2/13/2019	2/13/2019		0.000000	233.59	233.59	233.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20190220S000140 000..	0.000	11-CV-00733-WHPBANK OF AMERICA COR..		2/20/2019	2/20/2019		0.000000	12,221.10	12,221.10	12,221.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20190301S000460 01M..	0.000	ADVANCED MICRO DEVICES INC (20 14) 0..		3/1/2019	3/1/2019		0.000000	158.59	158.59	158.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20190313S000090 000..	0.000	D4-cv-3865 (LTS)(HBP)Pfizer, 1 nc. (2004) Dis..		3/13/2019	3/13/2019		0.000000	38,107.68	38,107.68	38,107.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20190329S000520 328..	0.000	PFIZER, INC (2004) 10/30/00 - 03/16/05 CLA..		3/28/2019	3/28/2019		0.000000	23,319.48	23,319.48	23,319.48
CORPORATE ACTIONS						4,024.434							246,260.20	0.00	175,723.08
U.S. DOLLAR						4,024.434							246,260.20	0.00	175,723.08
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000240	-1.633	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000250	-0.242	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000260	-2.541	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000270	-0.696	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000280	-0.696	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000290	-0.907	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000300	-8.802	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000310	-1.089	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000320	-0.665	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000330	-0.484	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000340	-2.299	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000350	-0.938	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000360	-0.514	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000370	-10.254	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000380	-3.841	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000390	-5.172	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000400	-35.389	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000410	-0.484	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000420	-1.240	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000430	-7.168	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000440	-0.756	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000450	-1.452	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000460	-0.161	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000470	-0.544	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000480	-0.393	APARTMENT INVESTMENT & MANAGEM R..		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		03748R101	20190221F000490	-0.638	APARTMENT INVESTMENT & MANAG R_		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000500	-0.272	APARTMENT INVESTMENT & MANAG R_		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		03748R101	20190221F000510	-3.841	APARTMENT INVESTMENT & MANAG R_		2/21/2019	2/21/2019	2/21/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		03748R101	20190221F000520	-2,985.872	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	-98,195.41	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000530	52.367	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	1,722.18	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000540	7.758	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	255.13	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000550	81.459	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	2,678.92	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000560	22.304	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	733.50	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000570	22.304	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	733.50	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000580	29.093	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	956.77	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000590	282.198	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	9,280.55	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000600	34.911	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	1,148.11	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000610	21.338	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	701.64	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000620	15.516	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	510.27	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000630	73.701	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	2,423.78	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000640	30.062	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	988.64	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000650	16.488	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	542.17	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000660	328.748	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	10,811.36	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000670	123.159	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	4,050.29	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000680	165.828	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	5,453.53	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000690	1,134.611	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	37,313.59	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000700	15.516	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	510.27	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000710	39.760	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	1,307.57	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000720	229.832	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	7,558.41	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000730	24.244	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	797.30	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000740	46.548	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	1,530.81	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000750	5.819	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	191.37	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000760	17.458	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	574.07	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000770	12.607	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	414.60	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000780	20.365	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	669.74	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000790	8.728	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	287.03	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		03748R754	20190221F000800	123.159	APARTMENT INVESTMENT & MANAG M_		2/21/2019	2/21/2019	2/21/2019	0.000000	4,050.31	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000100	3,023.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000110	258.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000120	23.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000130	53.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000140	13.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		15135B101	20190207F000150	25.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000160	30.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000170	261.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000180	178.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000190	13.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000200	166.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SS		15135B101	20190207F000210	19.000	CENTENE CORP STOCK SPLIT 200%		2/7/2019	2/7/2019	2/6/2019	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000230	188.000	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	7,633.37	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000240	16.000	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	649.65	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000250	8.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	357.31	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000260	2.400	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	97.45	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000270	32.000	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	1,299.30	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000280	13.600	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	552.20	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000290	0.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	32.48	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000300	145.600	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	5,911.80	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000310	53.600	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	2,176.32	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000320	56.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	2,306.25	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000330	496.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	20,171.58	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000340	6.400	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	259.86	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000350	99.200	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	4,027.82	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000360	20.000	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	812.06	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000370	5.600	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	227.38	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000380	10.800	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	438.51	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		22304C100	20190208F000390	49.600	COVETRUS INC NON TAXABLE DISTRIBU		2/8/2019	2/8/2019	2/7/2019	0.000000	2,013.91	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000160	2,452.279	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	162,474.92	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000170	22.585	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	1,496.36	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000180	68.207	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	4,519.01	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000190	8.131	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	538.69	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000200	7.679	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	508.76	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000210	25.747	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	1,705.85	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000220	420.081	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	27,832.32	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000230	177.518	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	11,761.40	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000240	18.520	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	1,227.02	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000250	22.133	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	1,466.44	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000270	110.667	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	5,141.58	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000280	190.166	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	8,835.13	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000290	114.732	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	5,330.46	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000300	386.655	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	17,964.06	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000310	159.902	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	7,429.06	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000320	448.086	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	20,818.16	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000330	3,956.892	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	183,837.82	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254567106	20190321F000340	52.849	WALT DISNEY CO/THE MERGER EFFECTL		3/21/2019	3/21/2019	3/21/2019	0.000000	2,455.37	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		254687106	20190321F000350	726.334	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	33,745.57	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254687106	20190321F000360	147.254	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	6,841.45	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254687106	20190321F000370	17.616	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	818.45	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254687106	20190321F000380	74.531	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	3,462.70	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254687106	20190321F000390	18.520	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	860.43	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254687106	20190321F000400	60.980	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	2,833.11	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254687106	20190321F000410	27.102	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	1,259.16	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254687106	20190321F000420	384.397	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	17,859.13	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254687106	20190321F000430	65.948	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	3,063.96	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		254687106	20190321F000440	60.980	WALT DISNEY CO/THE MERGER EFFECTL..		3/21/2019	3/21/2019	3/21/2019	0.000000	2,833.15	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000340	185.982	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	12,577.93	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000350	16.056	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,085.86	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000360	54.189	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	3,564.79	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000370	26.091	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,764.53	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000380	14.049	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	950.13	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000390	10.704	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	723.91	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000400	28.098	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,900.26	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000410	22.077	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,493.06	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000420	13.380	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	904.89	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000430	9.366	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	633.42	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000440	46.161	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	3,121.86	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000450	19.401	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,312.09	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000460	10.036	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	678.66	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000470	207.390	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	14,025.75	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000480	78.273	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	5,293.59	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000490	101.019	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	6,831.90	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000500	715.161	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	48,366.22	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000510	10.036	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	678.66	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000520	20.076	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	1,357.33	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000530	144.504	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	9,772.78	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000540	10.036	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	678.66	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000550	30.105	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	2,036.00	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000560	3.345	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	226.22	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000570	5.352	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	361.95	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000580	4.014	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	271.47	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000590	12.042	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	814.40	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		25746U109	20190102F000600	5.352	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	361.95	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000610	76.935	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	5,203.10	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		25746U109	20190102F000620	8.028	DOMINION ENERGY INC MERGER EFFECT..		1/2/2019	1/2/2019	1/2/2019	0.000000	542.97	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000350	398.113	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	2,532.00	0.00	2,532.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000360	352.691	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	2,243.11	0.00	2,243.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000370	328.644	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	2,090.17	0.00	2,090.17
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000380	3,232.999	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	20,561.87	0.00	20,561.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000390	3,652.487	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	23,229.82	0.00	23,229.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000400	895.087	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	5,692.75	0.00	5,692.75
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000410	801.570	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	5,097.99	0.00	5,097.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000420	165.658	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	1,053.58	0.00	1,053.58
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000430	40.079	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	254.90	0.00	254.90
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000440	61.454	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	390.85	0.00	390.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000450	50.766	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	322.87	0.00	322.87
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000460	69.469	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	441.83	0.00	441.83
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000470	37.407	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	237.91	0.00	237.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000480	432.848	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	2,752.91	0.00	2,752.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		292505104	20190214F000490	69.469	RECEIVE SHARES FOR 651290108 ENCA..		2/14/2019	2/14/2019	2/14/2019	0.000000	441.83	0.00	441.83
KR3F19020002	KR3F19020002 S&P 500 INDEX	MBV		302491303	20190304F000140	0.000	FMC CORP NON TAXABLE DIST COS		3/4/2019	3/4/2019	3/1/2019	0.000000	-14,261.77	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		35137L105	20190319A005190	7,014.333	FROM 90130A101 FOX CORP		3/19/2019	3/19/2019	3/19/2019	0.000000	291,445.54	0.00	291,445.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	SD		35137L204	20190319A005440	3,228.000	FROM 90130A200 FOX CORP		3/19/2019	3/19/2019	3/19/2019	0.000000	133,639.20	0.00	133,639.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000150	257.208	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	1,472.22	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000160	15.900	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	91.01	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000170	72.018	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	412.22	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000180	28.994	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	165.96	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000190	18.706	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	107.07	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000200	26.188	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	149.90	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000210	28.994	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	165.96	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000220	16.835	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	96.36	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000230	19.641	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	112.42	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000240	60.795	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	347.98	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000250	24.318	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	139.19	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000260	15.900	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	91.01	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000270	271.237	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	1,552.52	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000280	101.948	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	583.53	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000290	132.813	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	760.20	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000300	935.301	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	5,353.53	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000310	12.159	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	69.60	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000320	28.059	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	160.61	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000330	188.931	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	1,081.41	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000340	14.030	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	80.30	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000350	38.347	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	219.49	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000360	13.094	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	74.95	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000370	21.512	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	123.13	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000380	6.547	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	37.47	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000390	19.641	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	112.42	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		53814L108	20190304F000400	9.353	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	53.54	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000410	101.948	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	583.53	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SNT		53814L108	20190304F000420	11.224	LIVENT CORP NON TAXABLE DISTRIBU		3/4/2019	3/4/2019	3/1/2019	0.000000	64.24	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		651290108	20190214F000340	-3,963.000	DELIVER SHARES FOR 292505104 NEWFL		2/14/2019	2/14/2019	2/14/2019	0.000000	-124,200.78	0.00	-124,200.78
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		80589M102	20190102F000330	-2,821.000	SCANA CORP MERGER EFFECTIVE 02-J		1/2/2019	1/2/2019	1/2/2019	0.000000	-127,634.34	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MBV		806407102	20190208F000220	0.000	HENRY SCHEIN INC NON TAXABLE DIST C		2/8/2019	2/8/2019	2/7/2019	0.000000	-48,967.25	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		90130A101	20190319A005180	-5,538.000	EXCHANGE TO 35137L105 TWENTY-FIRST		3/19/2019	3/19/2019	3/19/2019	0.000000	-116,220.76	0.00	-116,220.76
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		90130A101	20190319F005220	-15,505.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	-325,388.75	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		90130A200	20190319A005420	-2,549.000	EXCHANGE TO 35137L204 TWENTY-FIRST		3/19/2019	3/19/2019	3/19/2019	0.000000	-76,284.51	0.00	-76,284.51
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		90130A200	20190319F005450	-7,135.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	-213,530.77	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005230	245.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	5,141.58	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005240	421.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	8,835.13	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005250	254.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	5,330.46	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005260	856.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	17,964.06	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005270	354.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	7,429.06	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005280	992.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	20,818.16	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005290	8,760.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	183,837.82	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005300	117.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	2,455.37	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005310	1,608.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	33,745.57	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005320	326.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	6,841.45	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005330	39.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	818.45	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005340	165.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	3,462.70	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005350	41.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	860.43	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005360	135.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	2,833.11	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005370	60.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	1,259.16	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005380	851.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	17,859.13	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005390	146.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	3,063.96	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A309	20190319F005400	135.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	2,833.15	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		90130A309	20190321F000260	-15,505.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/21/2019	3/21/2019	3/21/2019	0.000000	-325,388.75	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A408	20190319F005460	5,429.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	162,474.92	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A408	20190319F005470	50.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	1,496.36	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A408	20190319F005480	151.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	4,519.01	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A408	20190319F005490	18.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	538.69	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A408	20190319F005500	17.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	508.76	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A408	20190319F005510	57.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	1,705.85	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A408	20190319F005520	930.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	27,832.32	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		90130A408	20190319F005530	393.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	11,761.40	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A408	20190319F005540	41.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	1,227.02	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		90130A408	20190319F005550	49.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/19/2019	3/19/2019	3/19/2019	0.000000	1,466.44	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		90130A408	20190321F000150	-7,135.000	TWENTY-FIRST CENTURY FOX INC MERG.		3/21/2019	3/21/2019	3/21/2019	0.000000	-213,530.77	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000660	265.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	18,044.70	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000670	60.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	4,070.23	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000680	47.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	3,188.35	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000690	28.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	1,899.44	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000700	96.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	6,512.37	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000710	40.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	2,713.49	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000720	420.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	28,491.63	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000730	157.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	10,650.44	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000740	1,377.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	93,411.84	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000750	18.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	1,221.07	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000760	255.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	17,366.33	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000770	50.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	3,391.86	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000780	6.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	407.02	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000790	120.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	8,140.47	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MM		G1890L107	20190102F000800	31.000	CAPRI HOLDINGS LTD MERGER EFFECTL.		1/2/2019	1/2/2019	1/2/2019	0.000000	2,102.96	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	MW		G60754101	20190102F000650	-2,972.000	MICHAEL KORS HOLDINGS LTD MERGER		1/2/2019	1/2/2019	1/2/2019	0.000000	-201,612.20	0.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	ST		929740108	20190226F000060	924.107	WABTEC CORP TAXABLE DISTRIBUTION		2/26/2019	2/26/2019	2/26/2019	0.000000	70,537.12	0.00	0.00
DIVIDEND ACCRUALS						5,015,740.605							0.00	2,323,389.92	0.00
U.S. DOLLAR						5,015,740.605							0.00	2,323,389.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		001055102	20190219P000010	15,059.000	AFLAC INC CASH DIVIDEND 027%		2/19/2019	2/19/2019	3/1/2019	0.000000	0.00	4,065.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00130H105	20190131P000020	13,101.000	AES CORP/A CASH DIVIDEND 013%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	1,788.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00206R102	20190109P000010	143,964.000	AT&T INC CASH DIVIDEND 051%		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	73,421.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		002824100	20190114P000010	34,742.000	ABBOTT LABORATORIES CASH DIVIDEND		1/14/2019	1/14/2019	2/15/2019	0.000000	0.00	11,117.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00287Y109	20190114P000020	29,754.000	ABBVIE INC CASH DIVIDEND 107%		1/14/2019	1/14/2019	2/15/2019	0.000000	0.00	31,836.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00507V109	20190327P000010	15,186.000	ACTIVISION BLIZZARD INC CASH DIVIDEN.		3/27/2019	3/27/2019	5/9/2019	0.000000	0.00	5,618.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		00751Y106	20190321P000030	1,425.000	ADVANCE AUTO PARTS INC CASH DIVIDE		3/21/2019	3/21/2019	4/5/2019	0.000000	0.00	85.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		008252108	20190213P000020	1,042.000	AFFILIATED MANAGERS GROUP INC CAS.		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	333.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		009158106	20190329P000010	4,367.000	AIR PRODUCTS & CHEMICALS INC CASH		3/29/2019	3/29/2019	5/13/2019	0.000000	0.00	5,065.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		011659109	20190215P000010	2,439.000	ALASKA AIR GROUP INC CASH DIVIDEND		2/15/2019	2/15/2019	3/7/2019	0.000000	0.00	853.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		012653101	20190102A000300	2,136.000	ALBEMARLE CORP		12/13/2018	12/13/2018	1/2/2019	0.000000	0.00	0.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		012553101	20190314P000030	2,101.000	ALBEMARLE CORP CASH DIVIDEND 03.		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	772.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		015271109	20190328P000020	2,241.000	ALEXANDRIA REAL ESTATE EQUITIE CAS.		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	2,173.77	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		018581108	20190220P000010	927.000	ALLIANCE DATA SYSTEMS CORP CASH DL.		2/20/2019	2/20/2019	3/19/2019	0.000000	0.00	584.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		018802108	20190130P000010	4,667.000	ALLIANT ENERGY CORP CASH DIVIDEND		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	1,656.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		020002101	20190227P000010	6,813.000	ALLSTATE CORP/THE CASH DIVIDEND		2/27/2019	2/27/2019	4/1/2019	0.000000	0.00	3,406.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		022095103	20190322P000010	37,267.000	ALTRIA GROUP INC CASH DIVIDEND 0.		3/22/2019	3/22/2019	4/30/2019	0.000000	0.00	29,813.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		023608102	20190312P000010	4,832.000	AMEREN CORP CASH DIVIDEND 047%		3/12/2019	3/12/2019	3/29/2019	0.000000	0.00	2,295.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		02376R102	20190205P000020	8,108.000	AMERICAN AIRLINES GROUP INC CASH DL.		2/5/2019	2/5/2019	2/20/2019	0.000000	0.00	810.80	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		025537101	20190207P000010	9,754.000	AMERICAN ELECTRIC POWER CO INC CA..		2/7/2019	2/7/2019	3/8/2019	0.000000	0.00	6,535.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		025816109	20190103P000010	13,856.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		1/3/2019	1/3/2019	2/8/2019	0.000000	0.00	5,403.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		026874784	20190314P000040	17,499.000	AMERICAN INTERNATIONAL GROUP I CAS..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	5,599.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		030420103	20190206P000010	3,572.000	AMERICAN WATER WORKS CO INC CASH ..		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	1,625.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03073E105	20190215P000020	3,102.000	AMERISOURCEBERGEN CORP CASH DIVL..		2/15/2019	2/15/2019	3/4/2019	0.000000	0.00	1,240.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03076C106	20190214P000020	2,757.000	AMERIPRISE FINANCIAL INC CASH DIVIDE..		2/14/2019	2/14/2019	2/28/2019	0.000000	0.00	2,481.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		031100100	20190314P000050	4,591.000	AMETEK INC CASH DIVIDEND 014%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	642.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		031162100	20190214P000030	12,605.000	AMGEN INC CASH DIVIDEND 145%		2/14/2019	2/14/2019	3/8/2019	0.000000	0.00	18,277.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		032095101	20190318P000020	5,960.000	AMPHENOL CORP CASH DIVIDEND 02..		3/18/2019	3/18/2019	4/10/2019	0.000000	0.00	1,370.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		032095101	20190318S004161 TC..	-33.000	AMPHENOL CORP LATE POSTING DIVIDE..		3/18/2019	3/18/2019	4/10/2019	0.000000	0.00	-7.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		032511107	20190312P000020	9,975.000	ANADARKO PETROLEUM CORP CASH DIV..		3/12/2019	3/12/2019	3/27/2019	0.000000	0.00	2,992.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		032654105	20190228P000020	7,322.000	ANALOG DEVICES INC CASH DIVIDEND ..		2/28/2019	2/28/2019	3/12/2019	0.000000	0.00	3,953.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		036752103	20190315P000020	5,116.000	ANTHEM INC CASH DIVIDEND 080%		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	4,092.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		037411105	20190118P000010	7,508.000	APACHE CORP CASH DIVIDEND 025%		1/18/2019	1/18/2019	2/22/2019	0.000000	0.00	1,877.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03748R101	20190221P000020	3,079.000	APARTMENT INVESTMENT & MANAGEM C..		2/21/2019	2/21/2019	3/22/2019	0.000000	0.00	4,741.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DAC		03748R101	20190221P000020	-3,079.000	APARTMENT INVESTMENT & MANAGEM		3/1/2019	2/21/2019	3/22/2019	0.000000	0.00	-4,741.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03748R101	20190221P000030	0.000	APARTMENT INVESTMENT & MANAGEM C..		2/21/2019	2/21/2019	3/22/2019	0.000000	0.00	1,200.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DAC		03748R101	20190221P000030	0.000	APARTMENT INVESTMENT & MANAGEM R..		3/1/2019	2/21/2019	3/22/2019	0.000000	0.00	-1,200.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03748R754	20190328A000340	3,094.872	APARTMENT INVESTMENT & MANAGEM		3/1/2019	3/1/2019	3/27/2019	0.000000	0.00	6,037.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		037833100	20190208P000010	89,174.000	APPLE INC CASH DIVIDEND 073%		2/8/2019	2/8/2019	2/14/2019	0.000000	0.00	65,097.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		038222105	20190220P000020	19,444.000	APPLIED MATERIALS INC CASH DIVIDEND..		2/20/2019	2/20/2019	3/14/2019	0.000000	0.00	3,888.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		039463102	20190215P000030	11,090.000	ARCHER-DANIELS-MIDLAND CO CASH DIV..		2/15/2019	2/15/2019	3/12/2019	0.000000	0.00	3,881.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		03965L100	20190207P000020	8,507.000	ARCONIC INC CASH DIVIDEND 006%		2/7/2019	2/7/2019	2/25/2019	0.000000	0.00	510.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		04621X108	20190222P000010	1,031.000	ASSURANT INC CASH DIVIDEND 060%		2/22/2019	2/22/2019	3/18/2019	0.000000	0.00	618.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		053015103	20190307P000040	8,659.000	AUTOMATIC DATA PROCESSING INC CAS..		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	6,840.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		053484101	20190328P000030	2,754.000	AVALONBAY COMMUNITIES INC CASH DIV..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	4,186.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		053611109	20190305P000020	1,715.000	AVERY DENNISON CORP CASH DIVIDEND..		3/5/2019	3/5/2019	3/20/2019	0.000000	0.00	891.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		054937107	20190212P000010	15,243.000	BB&T CORP CASH DIVIDEND 040%		2/12/2019	2/12/2019	3/1/2019	0.000000	0.00	6,173.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		05722G100	20190201P000010	10,155.000	BAKER HUGHES A GE CO CASH DIVIDEN..		2/1/2019	2/1/2019	2/15/2019	0.000000	0.00	1,827.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		058498106	20190228P000030	6,709.000	BALL CORP CASH DIVIDEND 010%		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	670.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		060505104	20190228P000040	180,543.000	BANK OF AMERICA CORP CASH DIVIDEN..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	27,081.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		064058100	20190125P000010	17,994.000	BANK OF NEW YORK MELLON CORPIT CA..		1/25/2019	1/25/2019	2/8/2019	0.000000	0.00	5,038.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		071813109	20190228P000050	9,789.000	BAXTER INTERNATIONAL INC CASH DIVID..		2/28/2019	2/28/2019	4/1/2019	0.000000	0.00	1,859.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		075887109	20190307P000050	5,306.000	BECTON DICKINSON AND CO CASH DIVID..		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	4,085.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		086516101	20190319P000020	4,655.000	BEST BUY CO INC CASH DIVIDEND 050..		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	2,327.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		09247X101	20190305P000030	2,402.000	BLACKROCK INC CASH DIVIDEND 330%		3/5/2019	3/5/2019	3/21/2019	0.000000	0.00	7,926.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		093671105	20190315P000030	4,065.000	H&R BLOCK INC CASH DIVIDEND 025%		3/15/2019	3/15/2019	4/1/2019	0.000000	0.00	1,016.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		097023105	20190207P000030	10,447.000	BOEING CO/THE CASH DIVIDEND 205%		2/7/2019	2/7/2019	3/1/2019	0.000000	0.00	21,468.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		099724106	20190228P000060	4,120.000	BORGWARNER INC CASH DIVIDEND 0..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	700.40	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		101121101	20190328P000040	3,072.000	BOSTON PROPERTIES INC CASH DIVIDEN..		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	2,918.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		110122108	20190103P000020	32,286.000	BRISTOL-MYERS SQUIBB CO CASH DIVID..		1/3/2019	1/3/2019	2/1/2019	0.000000	0.00	13,237.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		11133T103	20190314P000060	2,309.000	BROADRIDGE FINANCIAL SOLUTIONS CA..		3/14/2019	3/14/2019	4/3/2019	0.000000	0.00	1,119.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		11135F101	20190320P000010	7,875.000	BROADCOM INC CASH DIVIDEND 265%		3/20/2019	3/20/2019	3/29/2019	0.000000	0.00	20,868.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		115637209	20190301P000020	3,289.000	BROWN-FORMAN CORP CASH DIVIDEND ..		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	545.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		124857202	20190308P000010	6,860.000	CBS CORP CASH DIVIDEND 018%		3/8/2019	3/8/2019	4/1/2019	0.000000	0.00	1,198.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12503M108	20190228P000070	2,219.000	CBOE GLOBAL MARKETS INC CASH DIVID..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	687.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		125269100	20190214P000040	4,565.000	CF INDUSTRIES HOLDINGS INC CASH DIVL..		2/14/2019	2/14/2019	2/28/2019	0.000000	0.00	1,369.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12541W209	20190228P000080	2,720.000	CH ROBINSON WORLDWIDE INC CASH DL..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	1,360.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		125523100	20190308P000020	7,512.000	CIGNA CORP CASH DIVIDEND 004%		3/8/2019	3/8/2019	4/10/2019	0.000000	0.00	300.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		12572Q105	20190307P000060	7,077.000	CME GROUP INC CASH DIVIDEND 075%		3/7/2019	3/7/2019	3/25/2019	0.000000	0.00	5,307.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		125896100	20190131P000030	5,604.000	CMS ENERGY CORP CASH DIVIDEND ..		1/31/2019	1/31/2019	2/28/2019	0.000000	0.00	2,143.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		126408103	20190227P000020	15,868.000	CSX CORP CASH DIVIDEND 024%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	3,808.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		126650100	20190124P000020	25,579.944	CVS HEALTH CORP CASH DIVIDEND 0..		1/24/2019	1/24/2019	2/4/2019	0.000000	0.00	12,789.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		126650100	20190205W000040	0.000	CVS HEALTH CORP DIVIDEND WRITE-OFF		2/5/2019	2/5/2019	2/4/2019	0.000000	0.00	-0.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		127097103	20190123P000010	8,529.000	CABOT OIL & GAS CORP CASH DIVIDEND ..		1/23/2019	1/23/2019	2/7/2019	0.000000	0.00	597.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		134429109	20190108P000010	3,811.000	CAMPBELL SOUP CO CASH DIVIDEND ..		1/8/2019	1/8/2019	1/28/2019	0.000000	0.00	1,333.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		14040H105	20190208P000020	9,369.000	CAPITAL ONE FINANCIAL CORP CASH DIV..		2/8/2019	2/8/2019	2/22/2019	0.000000	0.00	3,747.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		14149Y108	20190329P000020	5,925.000	CARDINAL HEALTH INC CASH DIVIDEND ..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	2,822.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		143658300	20190221P000040	7,920.000	CARNIVAL CORP CASH DIVIDEND 050%		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	3,960.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		149123101	20190118P000020	11,673.000	CATERPILLAR INC CASH DIVIDEND 08..		1/18/2019	1/18/2019	2/20/2019	0.000000	0.00	10,038.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		15189T107	20190220P000030	9,914.000	CENTERPOINT ENERGY INC CASH DIVIDE..		2/20/2019	2/20/2019	3/14/2019	0.000000	0.00	2,850.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		156700106	20190311P000010	18,811.000	CENTURYLINK INC CASH DIVIDEND 02..		3/11/2019	3/11/2019	3/22/2019	0.000000	0.00	4,702.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		166764100	20190214P000050	37,796.000	CHEVRON CORP CASH DIVIDEND 119%		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	-44,977.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		171340102	20190214P000060	4,871.000	CHURCH & DWIGHT CO INC CASH DIVIDE..		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	1,108.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		171798101	20190214P000070	1,891.000	CIMAREX ENERGY CO CASH DIVIDEND ..		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	340.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		172062101	20190319P000030	3,013.000	CINCINNATI FINANCIAL CORP CASH DIVID..		3/19/2019	3/19/2019	4/15/2019	0.000000	0.00	1,687.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		17275R102	20190103P000030	88,933.000	CISCO SYSTEMS INC CASH DIVIDEND ..		1/3/2019	1/3/2019	1/23/2019	0.000000	0.00	29,347.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		172967424	20190201P000020	48,307.000	CITIGROUP INC CASH DIVIDEND 045%		2/1/2019	2/1/2019	2/22/2019	0.000000	0.00	21,738.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		174610105	20190130P000020	9,256.000	CITIZENS FINANCIAL GROUP INC CASH DL..		1/30/2019	1/30/2019	2/14/2019	0.000000	0.00	2,961.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		177376100	20190307P000070	2,532.000	CITRIX SYSTEMS INC CASH DIVIDEND ..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	886.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		189054109	20190122P000010	2,525.000	CLOROX CO/THE CASH DIVIDEND 095%		1/22/2019	1/22/2019	2/8/2019	0.000000	0.00	2,424.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		191216100	20190314P000070	75,777.000	COCA-COLA CO/THE CASH DIVIDEND ..		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	30,310.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		192446102	20190220P000040	11,454.000	COGNIZANT TECHNOLOGY SOLUTIONS C..		2/20/2019	2/20/2019	2/28/2019	0.000000	0.00	2,290.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		194162103	20190122P000020	17,156.000	COLGATE-PALMOLIVE CO CASH DIVIDEN..		1/22/2019	1/22/2019	2/15/2019	0.000000	0.00	7,205.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		200340107	20190314P000080	3,199.000	COMERICA INC CASH DIVIDEND 067%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	2,143.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		205887102	20190129P000010	9,606.000	COMAGRA BRANDS INC CASH DIVIDEND ..		1/29/2019	1/29/2019	3/1/2019	0.000000	0.00	2,041.28	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
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		20605P101	20190228P000090	3,961.000	CONCHO RESOURCES INC CASH DIVIDEN...		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	495.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		20825C104	20190208P000030	22,772.000	CONOCOPHILLIPS CASH DIVIDEND 03...		2/8/2019	2/8/2019	3/1/2019	0.000000	0.00	6,945.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		209115104	20190212P000020	6,161.000	CONSOLIDATED EDISON INC CASH DIVID...		2/12/2019	2/12/2019	3/15/2019	0.000000	0.00	4,559.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		21036P108	20190211P000010	3,286.000	CONSTELLATION BRANDS INC CASH DIVL...		2/11/2019	2/11/2019	2/26/2019	0.000000	0.00	2,431.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		216648402	20190118P000030	972.000	COOPER COS INC/THE CASH DIVIDEND ...		1/18/2019	1/18/2019	2/8/2019	0.000000	0.00	29.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		219350105	20190227P000030	15,832.000	CORNING INC CASH DIVIDEND 020%		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	3,166.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		22160K105	20190207P000040	8,668.000	COSTCO WHOLESALE CORP CASH DIVID...		2/7/2019	2/7/2019	2/22/2019	0.000000	0.00	4,940.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		222070203	20190227P000040	8,914.000	COTY INC CASH DIVIDEND 012%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	1,114.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		22822V101	20190314P000090	8,206.000	CROWN CASTLE INTERNATIONAL COR C...		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	9,231.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		231021106	20190221P000050	2,922.000	CUMMINS INC CASH DIVIDEND 114%		2/21/2019	2/21/2019	3/7/2019	0.000000	0.00	3,331.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		23331A109	20190208P000040	6,773.000	DR HORTON INC CASH DIVIDEND 015%		2/8/2019	2/8/2019	2/25/2019	0.000000	0.00	1,015.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		233331107	20190315P000040	3,599.000	DTE ENERGY CO CASH DIVIDEND 094%		3/15/2019	3/15/2019	4/15/2019	0.000000	0.00	3,401.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		23355L106	20190326P000010	5,334.000	DXC TECHNOLOGY CO CASH DIVIDEND ...		3/26/2019	3/26/2019	4/16/2019	0.000000	0.00	1,013.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		235851102	20190328P000050	12,492.000	DANAHER CORP CASH DIVIDEND 017%		3/28/2019	3/28/2019	4/26/2019	0.000000	0.00	2,123.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		237194105	20190109P000020	2,455.000	DARDEN RESTAURANTS INC CASH DIVID...		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	1,841.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		244199105	20190328P000060	6,332.000	DEERE & CO CASH DIVIDEND 076%		3/28/2019	3/28/2019	5/1/2019	0.000000	0.00	4,812.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		247361702	20190228P0000100	12,341.000	DELTA AIR LINES INC CASH DIVIDEND ...		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	4,319.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		24906P109	20190328P000070	4,425.000	DENTSPLY SIRONA INC CASH DIVIDEND ...		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	387.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		25179M103	20190314P0000100	9,261.000	DEVON ENERGY CORP CASH DIVIDEND ...		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	740.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		25278X109	20190220P000050	3,051.000	DIAMONDBACK ENERGY INC CASH DIVID...		2/20/2019	2/20/2019	2/28/2019	0.000000	0.00	381.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		253866103	20190314P0000110	4,080.000	DIGITAL REALTY TRUST INC CASH DIVIDE...		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	4,406.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		254709108	20190220P000060	6,646.000	DISCOVER FINANCIAL SERVICES CASH DL...		2/20/2019	2/20/2019	3/7/2019	0.000000	0.00	2,658.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		256677105	20190107P000010	5,200.000	DOLLAR GENERAL CORP CASH DIVIDEND...		1/7/2019	1/7/2019	1/22/2019	0.000000	0.00	1,508.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		25746U109	20190228P0000110	14,873.249	DOMINION ENERGY INC CASH DIVIDEND ...		2/28/2019	2/28/2019	3/20/2019	0.000000	0.00	13,646.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		25746U109	20190321W000050	0.000	DOMINION ENERGY INC DIVIDEND WRITE...		3/21/2019	3/21/2019	3/20/2019	0.000000	0.00	-0.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		260003108	20190227P000050	2,895.000	DOVER CORP CASH DIVIDEND 048%		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	1,389.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26078J100	20190227P000060	45,382.000	DOWDUPONT INC CASH DIVIDEND 038...		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	17,245.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		264411505	20190213P000030	7,088.000	DUKE REALTY CORP CASH DIVIDEND ...		2/13/2019	2/13/2019	2/28/2019	0.000000	0.00	1,523.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26441C204	20190214P000080	14,161.000	DUKE ENERGY CORP CASH DIVIDEND ...		2/14/2019	2/14/2019	3/18/2019	0.000000	0.00	13,078.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		26875P101	20190116P000010	11,471.000	EOG RESOURCES INC CASH DIVIDEND ...		1/16/2019	1/16/2019	1/31/2019	0.000000	0.00	2,523.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		269246401	20190131P000040	5,029.000	E*TRADE FINANCIAL CORP CASH DIVIDE...		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	704.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		277432100	20190314P0000120	2,770.000	EASTMAN CHEMICAL CO CASH DIVIDEND ...		3/14/2019	3/14/2019	4/5/2019	0.000000	0.00	1,717.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		278642103	20190228P0000120	17,903.000	EBAY INC CASH DIVIDEND 014%		2/28/2019	2/28/2019	3/20/2019	0.000000	0.00	2,506.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		278865100	20190318P000030	5,028.000	ECOLAB INC CASH DIVIDEND 046%		3/18/2019	3/18/2019	4/15/2019	0.000000	0.00	2,312.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		278865100	20190318S0002591 TC...	8.000	ECOLAB INC LATE POSTING DIVIDEND AD...		3/18/2019	3/18/2019	4/15/2019	0.000000	0.00	3.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		281020107	20190328P000080	6,478.000	EDISON INTERNATIONAL CASH DIVIDEND...		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	3,967.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		291011104	20190214P000090	12,386.000	EMERSON ELECTRIC CO CASH DIVIDEND ...		2/14/2019	2/14/2019	3/11/2019	0.000000	0.00	6,069.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		292505104	20190314P0000130	10,588.741	ENCANA CORP CASH DIVIDEND 001%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	198.54	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		29364G103	20190213P000040	3,583.000	ENTERGY CORP CASH DIVIDEND 091%		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	3,260.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		294429105	20190311P000020	2,385.000	EQUIFAX INC CASH DIVIDEND 035%		3/11/2019	3/11/2019	3/29/2019	0.000000	0.00	930.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		29444U700	20190226P000010	1,590.000	EQUINIX INC CASH DIVIDEND 246%		2/26/2019	2/26/2019	3/20/2019	0.000000	0.00	3,911.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		29476L107	20190322P000020	7,355.000	EQUITY RESIDENTIAL CASH DIVIDEND		3/22/2019	3/22/2019	4/12/2019	0.000000	0.00	4,173.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		297178105	20190328P000090	1,306.000	ESSEX PROPERTY TRUST INC CASH DIVL.		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	2,546.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30034W105	20190301P000030	5,211.000	EVERGY INC CASH DIVIDEND 047%		3/1/2019	3/1/2019	3/20/2019	0.000000	0.00	2,475.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30040W108	20190304P000010	6,268.000	EVERSOURCE ENERGY CASH DIVIDEND		3/4/2019	3/4/2019	3/29/2019	0.000000	0.00	3,353.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30161N101	20190219P000020	19,128.000	EXELON CORP CASH DIVIDEND 036%		2/19/2019	2/19/2019	3/8/2019	0.000000	0.00	6,933.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30212P303	20190306P000030	2,343.000	EXPEDIA GROUP INC CASH DIVIDEND		3/6/2019	3/6/2019	3/27/2019	0.000000	0.00	749.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30225T102	20190314P000140	2,903.000	EXTRA SPACE STORAGE INC CASH DIVID.		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	2,152.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		30231G102	20190208P000050	83,748.000	EXXON MOBIL CORP CASH DIVIDEND		2/8/2019	2/8/2019	3/11/2019	0.000000	0.00	68,673.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		302445101	20190221P000060	2,737.000	FLIR SYSTEMS INC CASH DIVIDEND 01.		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	465.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		302491303	20190328P000100	2,677.000	FMC CORP CASH DIVIDEND 040%		3/28/2019	3/28/2019	4/18/2019	0.000000	0.00	1,070.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		311900104	20190130P000030	5,678.000	FASTENL CO CASH DIVIDEND 043%		1/30/2019	1/30/2019	2/27/2019	0.000000	0.00	2,441.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		313747206	20190313P000010	1,461.000	FEDERAL REALTY INVESTMENT TRUS CA.		3/13/2019	3/13/2019	4/15/2019	0.000000	0.00	1,490.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		31428X105	20190308P000030	4,796.000	FIDEIX CORP CASH DIVIDEND 065%		3/8/2019	3/8/2019	4/11/2019	0.000000	0.00	3,117.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		31620M106	20190314P000150	6,478.000	FIDELITY NATIONAL INFORMATION CASH		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	2,267.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		316773100	20190328P000110	12,869.000	FIFTH THIRD BANCORP CASH DIVIDEND		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	2,831.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		337932107	20190206P000020	9,611.000	FIRSTENERGY CORP CASH DIVIDEND		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	3,652.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		343412102	20190301P000040	2,783.000	FLUOR CORP CASH DIVIDEND 021%		3/1/2019	3/1/2019	4/2/2019	0.000000	0.00	584.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		34354P105	20190103P000040	2,588.000	FLOWERVE CORP CASH DIVIDEND 0.		1/3/2019	1/3/2019	1/18/2019	0.000000	0.00	491.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		34354P105	20190328P000120	2,604.000	FLOWERVE CORP CASH DIVIDEND 0.		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	494.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		344849104	20190117P000010	2,273.000	FOOT LOCKER INC CASH DIVIDEND 03.		1/17/2019	1/17/2019	2/1/2019	0.000000	0.00	784.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		345370860	20190130P000040	77,284.000	FORD MOTOR CO CASH DIVIDEND 015.		1/30/2019	1/30/2019	3/1/2019	0.000000	0.00	11,592.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		34959U108	20190221P000070	5,813.000	FORTIVE CORP CASH DIVIDEND 007%		2/21/2019	2/21/2019	3/29/2019	0.000000	0.00	406.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		34954C106	20190221P000080	2,797.000	FORTUNE BRANDS HOME & SECURITY C.		2/21/2019	2/21/2019	3/13/2019	0.000000	0.00	615.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		354613101	20190328P000130	5,875.000	FRANKLIN RESOURCES INC CASH DIVIDE.		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	1,527.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		35671D857	20190114P000030	28,863.000	FREEPORT-MCMORAN INC CASH DIVIDEN.		1/14/2019	1/14/2019	2/1/2019	0.000000	0.00	1,433.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		363576109	20190228P000130	3,633.000	ARTHUR J GALLAGHER & CO CASH DIVID.		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,562.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		364760108	20190108P000020	4,225.000	GAP INC/THE CASH DIVIDEND 024%		1/8/2019	1/8/2019	1/30/2019	0.000000	0.00	1,024.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		369550108	20190117P000020	5,507.000	GENERAL DYNAMICS CORP CASH DIVIDE.		1/17/2019	1/17/2019	2/8/2019	0.000000	0.00	5,121.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		369604103	20190308P000040	172,055.000	GENERAL ELECTRIC CO CASH DIVIDEND		3/8/2019	3/8/2019	4/25/2019	0.000000	0.00	1,720.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		370334104	20190109P000030	11,794.000	GENERAL MILLS INC CASH DIVIDEND		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	5,779.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		37045V100	20190307P000080	25,964.000	GENERAL MOTORS CO CASH DIVIDEND		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	9,866.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		372460105	20190307P000090	2,903.000	GENUINE PARTS CO CASH DIVIDEND		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	2,213.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		375558103	20190314P000160	25,589.000	GILEAD SCIENCES INC CASH DIVIDEND		3/14/2019	3/14/2019	3/28/2019	0.000000	0.00	16,121.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		37940X102	20190314P000170	3,130.000	GLOBAL PAYMENTS INC CASH DIVIDEND		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	31.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		38141G104	20190227P000070	6,843.000	GOLDMAN SACHS GROUP INC/THE CASH		2/27/2019	2/27/2019	3/28/2019	0.000000	0.00	5,474.40	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	DA		382550101	20190131P000050	4,609.000	GOODYEAR TIRE & RUBBER CO/THE CAS..		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	737.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		384802104	20190208P000060	902.000	WW GRAINGER INC CASH DIVIDEND 1..		2/8/2019	2/8/2019	3/1/2019	0.000000	0.00	1,226.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		40412C101	20190228P000140	5,310.000	HCA HEALTHCARE INC CASH DIVIDEND ..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	2,124.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		40414L109	20190215P000040	9,445.000	HCP INC CASH DIVIDEND 037%		2/15/2019	2/15/2019	2/28/2019	0.000000	0.00	3,494.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		40434L105	20190312P000030	31,301.000	HP INC CASH DIVIDEND 016%		3/12/2019	3/12/2019	4/3/2019	0.000000	0.00	5,014.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		406216101	20190305P000040	17,329.000	HALLIBURTON CO CASH DIVIDEND 01..		3/5/2019	3/5/2019	3/27/2019	0.000000	0.00	3,119.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		410345102	20190215P000050	7,136.000	HANESBRANDS INC CASH DIVIDEND 0..		2/15/2019	2/15/2019	3/12/2019	0.000000	0.00	1,070.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		412822108	20190313P000020	3,221.000	HARLEY-DAVIDSON INC CASH DIVIDEND ..		3/13/2019	3/13/2019	3/29/2019	0.000000	0.00	1,207.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		413875105	20190307P000100	2,327.000	HARRIS CORP CASH DIVIDEND 068%		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	1,594.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		416515104	20190301P000050	7,096.000	HARTFORD FINANCIAL SERVICES GR CA..		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	2,128.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		418056107	20190131P000050	2,302.000	HASBRO INC CASH DIVIDEND 063%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	1,450.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		423452101	20190207P000050	2,157.000	HELMERICH & PAYNE INC CASH DIVIDEN..		2/7/2019	2/7/2019	3/1/2019	0.000000	0.00	1,531.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		426281101	20190228P000150	1,529.000	JACK HENRY & ASSOCIATES INC CASH DL..		2/28/2019	2/28/2019	3/18/2019	0.000000	0.00	611.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		427866108	20190221P000090	2,774.000	HERSHEY CO/THE CASH DIVIDEND 07..		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	2,002.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		42809H107	20190315P000050	4,922.000	HESS CORP CASH DIVIDEND 025%		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	1,230.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		42824C109	20190312P000040	28,148.000	HEWLETT PACKARD ENTERPRISE CO CA..		3/12/2019	3/12/2019	4/3/2019	0.000000	0.00	3,166.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		43300A203	20190228P000160	5,866.000	HILTON WORLDWIDE HOLDINGS INC CAS..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	879.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		436106108	20190226P000020	3,153.000	HOLLYFRONTIER CORP CASH DIVIDEND ..		2/26/2019	2/26/2019	3/13/2019	0.000000	0.00	1,040.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		437076102	20190313P000030	22,343.000	HOME DEPOT INC/THE CASH DIVIDEND ..		3/13/2019	3/13/2019	3/28/2019	0.000000	0.00	30,386.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		438516106	20190221P000100	14,643.000	HONEYWELL INTERNATIONAL INC CASH ..		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	12,007.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		440452100	20190111P000010	5,393.000	HORMEL FOODS CORP CASH DIVIDEND ..		1/11/2019	1/11/2019	2/15/2019	0.000000	0.00	1,132.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		44107P104	20190328P000140	14,722.000	HOST HOTELS & RESORTS INC CASH DIVL..		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	2,944.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		444859102	20190328P000150	2,695.000	HUMANA INC CASH DIVIDEND 055%		3/28/2019	3/28/2019	4/26/2019	0.000000	0.00	1,482.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		445658107	20190207P000060	1,728.000	JB HUNT TRANSPORT SERVICES INC CAS..		2/7/2019	2/7/2019	2/22/2019	0.000000	0.00	449.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		446150104	20190315P000060	20,998.000	HUNTINGTON BANCSHARES INC/OH CAS..		3/15/2019	3/15/2019	4/1/2019	0.000000	0.00	2,939.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		446413106	20190221P000110	850.000	HUNTINGTON INGALLS INDUSTRIES CAS..		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	731.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		452308109	20190328P000160	6,002.000	ILLINOIS TOOL WORKS INC CASH DIVIDE..		3/28/2019	3/28/2019	4/10/2019	0.000000	0.00	6,002.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		458140100	20190206P000030	90,279.000	INTEL CORP CASH DIVIDEND 031%		2/6/2019	2/6/2019	3/1/2019	0.000000	0.00	28,437.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		45866F104	20190314P000180	11,267.000	INTERCONTINENTAL EXCHANGE INC CAS..		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	3,096.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		459200101	20190207P000070	17,977.000	INTERNATIONAL BUSINESS MACHINE CA..		2/7/2019	2/7/2019	3/9/2019	0.000000	0.00	28,223.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		459506101	20190322P000030	2,014.000	INTERNATIONAL FLAVORS & FRAGRA CA..		3/22/2019	3/22/2019	4/5/2019	0.000000	0.00	1,470.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		460146103	20190220P000070	8,012.000	INTERNATIONAL PAPER CO CASH DIVIDE..		2/20/2019	2/20/2019	3/15/2019	0.000000	0.00	4,006.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		460590100	20190228P000170	7,603.000	INTERPUBLIC GROUP OF COS INC/T CAS..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,786.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		461202103	20190109P000040	5,134.000	INTUIT INC CASH DIVIDEND 047%		1/9/2019	1/9/2019	1/18/2019	0.000000	0.00	2,412.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		46284V101	20190314P000190	5,662.000	IRON MOUNTAIN INC CASH DIVIDEND ..		3/14/2019	3/14/2019	4/2/2019	0.000000	0.00	3,459.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		46625H100	20190103P000050	65,779.000	JPMORGAN CHASE & CO CASH DIVIDEND..		1/3/2019	1/3/2019	1/31/2019	0.000000	0.00	52,623.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		469814107	20190214P000100	2,365.000	JACOBS ENGINEERING GROUP INC CASH..		2/14/2019	2/14/2019	3/15/2019	0.000000	0.00	402.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		47233W109	20190214P000110	5,560.000	JEFFERIES FINANCIAL GROUP INC CASH ..		2/14/2019	2/14/2019	2/28/2019	0.000000	0.00	695.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		478160104	20190225P000010	53,051.000	JOHNSON & JOHNSON CASH DIVIDEND ..		2/25/2019	2/25/2019	3/12/2019	0.000000	0.00	-47,745.90	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		48203R104	20190228P000180	6,827.000	JUNIPER NETWORKS INC CASH DIVIDEND..		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	1,297.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		482480100	20190214P000120	3,028.000	KLA-TENCOR CORP CASH DIVIDEND		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	2,271.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		485170302	20190308P000050	2,012.000	KANSAS CITY SOUTHERN CASH DIVIDEN..		3/8/2019	3/8/2019	4/3/2019	0.000000	0.00	724.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		487836108	20190304P000020	5,011.000	KELLOGG CO CASH DIVIDEND 056%		3/4/2019	3/4/2019	3/15/2019	0.000000	0.00	2,806.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		493267108	20190304P000030	20,464.000	KEYCORP CASH DIVIDEND 017%		3/4/2019	3/4/2019	3/15/2019	0.000000	0.00	3,478.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		494368103	20190307P000110	6,850.000	KIMBERLY-CLARK CORP CASH DIVIDEND		3/7/2019	3/7/2019	4/2/2019	0.000000	0.00	7,055.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		494568101	20190130P000050	37,545.000	KINDER MORGAN INC/DE CASH DIVIDEND..		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	7,509.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		500255104	20190319P000040	3,283.000	KOHL'S CORP CASH DIVIDEND 067%		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	2,199.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		500754106	20190307P000120	12,302.000	KRAFT HEINZ CO/THE CASH DIVIDEND		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	4,920.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		501044101	20190214P000130	15,785.000	KROGER CO/THE CASH DIVIDEND 014%		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	2,209.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		501797104	20190221P000120	4,517.000	L BRANDS INC CASH DIVIDEND 030%		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	1,355.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		502413107	20190228P000190	1,557.000	L3 TECHNOLOGIES INC CASH DIVIDEND		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,323.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		512807108	20190319P000050	3,034.000	LAM RESEARCH CORP CASH DIVIDEND		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	3,337.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		513272104	20190131P000070	2,897.000	LAMB WESTON HOLDINGS INC CASH DIVI..		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	579.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		518439104	20190227P000080	4,350.000	ESTEE LAUDER COS INC/THE CASH DIVID..		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	1,870.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		524660107	20190314P000200	2,580.000	LEGGETT & PLATT INC CASH DIVIDEND		3/14/2019	3/14/2019	4/15/2019	0.000000	0.00	980.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		526057104	20190124P000030	5,787.000	LENNAR CORP CASH DIVIDEND 004%		1/24/2019	1/24/2019	2/8/2019	0.000000	0.00	231.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		532457108	20190214P000140	18,649.000	ELI LILLY & CO CASH DIVIDEND 064%		2/14/2019	2/14/2019	3/8/2019	0.000000	0.00	12,028.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		534187109	20190109P000050	4,225.000	LINCOLN NATIONAL CORP CASH DIVIDEN..		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	1,563.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		539830109	20190228P000200	4,895.000	LOCKHEED MARTIN CORP CASH DIVIDEN..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	10,769.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		540424108	20190226P000030	5,469.000	LOEWS CORP CASH DIVIDEND 006%		2/26/2019	2/26/2019	3/12/2019	0.000000	0.00	341.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		548661107	20190122P000030	15,883.000	LOWE'S COS INC CASH DIVIDEND 048%		1/22/2019	1/22/2019	2/6/2019	0.000000	0.00	7,623.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		55261F104	20190301P000060	2,776.000	M&T BANK CORP CASH DIVIDEND 100%		3/1/2019	3/1/2019	3/29/2019	0.000000	0.00	2,776.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		552953101	20190307P000130	9,907.000	MGM RESORTS INTERNATIONAL CASH DI..		3/7/2019	3/7/2019	3/15/2019	0.000000	0.00	1,287.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		55354G100	20190221P000130	1,741.000	MSCI INC CASH DIVIDEND 058%		2/21/2019	2/21/2019	3/15/2019	0.000000	0.00	1,009.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		554382101	20190220P000080	2,093.000	MACERICH CO/THE CASH DIVIDEND 0..		2/20/2019	2/20/2019	3/1/2019	0.000000	0.00	1,569.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		55616P104	20190314P000210	6,082.000	MACY'S INC CASH DIVIDEND 037%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	2,295.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		565849106	20190219P000030	16,443.000	MARATHON OIL CORP CASH DIVIDEND		2/19/2019	2/19/2019	3/11/2019	0.000000	0.00	822.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		56585A102	20190219P000040	13,665.112	MARATHON PETROLEUM CORP CASH DIV..		2/19/2019	2/19/2019	3/11/2019	0.000000	0.00	7,242.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		56585A102	20190312W000080	0.000	MARATHON PETROLEUM CORP DIVIDEND..		3/12/2019	3/12/2019	3/11/2019	0.000000	0.00	-0.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		571748102	20190129P000020	9,964.000	MARSH & MCLENNAN COS INC CASH DIVI..		1/29/2019	1/29/2019	2/15/2019	0.000000	0.00	4,135.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		571903202	20190228P000210	5,601.000	MARRIOTT INTERNATIONAL INC/MD CASH..		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	2,296.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		573284106	20190301P000070	1,240.000	MARTIN MARIETTA MATERIALS INC CASH		3/1/2019	3/1/2019	3/29/2019	0.000000	0.00	595.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		574599106	20190110P000010	6,043.000	MASCO CORP CASH DIVIDEND 012%		1/10/2019	1/10/2019	2/11/2019	0.000000	0.00	725.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		57636Q104	20190108P000030	17,973.000	MASTERCARD INC CASH DIVIDEND 03..		1/8/2019	1/8/2019	2/8/2019	0.000000	0.00	5,931.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		57772K101	20190227P000090	5,481.000	MAXIM INTEGRATED PRODUCTS INC CAS..		2/27/2019	2/27/2019	3/14/2019	0.000000	0.00	2,521.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		580135101	20190228P000220	15,249.000	MCDONALD'S CORP CASH DIVIDEND 1..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	17,688.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		58155Q103	20190228P000230	3,865.000	MCKESSON CORP CASH DIVIDEND 03..		2/28/2019	2/28/2019	4/1/2019	0.000000	0.00	1,507.35	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		58933Y105	20190314P000220	51,437.000	MERCK & CO INC CASH DIVIDEND 055%		3/14/2019	3/14/2019	4/5/2019	0.000000	0.00	28,290.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		59156R108	20190204P000010	19,520.000	METLIFE INC CASH DIVIDEND 042%		2/4/2019	2/4/2019	3/13/2019	0.000000	0.00	8,198.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		594918104	20190220P000090	152,884.000	MICROSOFT CORP CASH DIVIDEND 04...		2/20/2019	2/20/2019	3/14/2019	0.000000	0.00	70,326.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		595017104	20190220P000100	4,678.000	MICROCHIP TECHNOLOGY INC CASH DIVL...		2/20/2019	2/20/2019	3/7/2019	0.000000	0.00	1,707.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		59522J103	20190114P000040	2,252.000	MID-AMERICA APARTMENT COMMUNIT C...		1/14/2019	1/14/2019	1/31/2019	0.000000	0.00	2,161.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		60871R209	20190301P000080	3,705.000	MOLSON COORS BREWING CO CASH DIVL...		3/1/2019	3/1/2019	3/15/2019	0.000000	0.00	1,519.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		609207105	20190328P000170	28,713.000	MONDELEZ INTERNATIONAL INC CASH DI...		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	7,465.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		615369105	20190222P000020	3,297.000	MOODY S CORP CASH DIVIDEND 050%		2/22/2019	2/22/2019	3/18/2019	0.000000	0.00	1,648.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		617446448	20190130P000060	25,860.000	MORGAN STANLEY CASH DIVIDEND 0...		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	7,758.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		61945C103	20190306P000040	7,015.000	MOSAIC CO/THE CASH DIVIDEND 002%		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	175.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		620076307	20190314P000230	3,235.000	MOTOROLA SOLUTIONS INC CASH DIVIDE...		3/14/2019	3/14/2019	4/15/2019	0.000000	0.00	1,843.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		629377508	20190131P000080	5,735.000	NRG ENERGY INC CASH DIVIDEND 003...		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	172.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		631103108	20190314P000240	2,270.000	NASDAQ INC CASH DIVIDEND 044%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	998.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		637071101	20190314P000250	7,583.000	NATIONAL OILWELL VARCO INC CASH DIV...		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	379.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		64110D104	20190103P000060	4,982.000	NETAPP INC CASH DIVIDEND 040%		1/3/2019	1/3/2019	1/23/2019	0.000000	0.00	1,992.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		651229106	20190227P000100	8,495.000	NEWELL BRANDS INC CASH DIVIDEND ...		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	1,953.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		651639106	20190306P000050	10,536.000	NEWMONT MINING CORP CASH DIVIDEND...		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	1,475.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		652498109	20190312P000050	7,620.000	NEWS CORP CASH DIVIDEND 010%		3/12/2019	3/12/2019	4/17/2019	0.000000	0.00	762.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		652498208	20190312P000060	2,448.000	NEWS CORP CASH DIVIDEND 010%		3/12/2019	3/12/2019	4/17/2019	0.000000	0.00	244.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		65339F101	20190227P000110	9,454.000	NEXTERA ENERGY INC CASH DIVIDEND ...		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	11,817.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		654106103	20190301P000090	25,182.000	NIKE INC CASH DIVIDEND 022%		3/1/2019	3/1/2019	4/1/2019	0.000000	0.00	5,540.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		65473P105	20190208P000070	7,186.000	NISOURCE INC CASH DIVIDEND 020%		2/8/2019	2/8/2019	2/20/2019	0.000000	0.00	1,437.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		655044105	20190208P000080	9,491.000	NOBLE ENERGY INC CASH DIVIDEND ...		2/8/2019	2/8/2019	2/25/2019	0.000000	0.00	1,044.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		655664100	20190308P000060	2,251.000	NORDSTROM INC CASH DIVIDEND 0...		3/8/2019	3/8/2019	3/26/2019	0.000000	0.00	832.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		655844108	20190201P000030	5,387.000	NORFOLK SOUTHERN CORP CASH DIVID...		2/1/2019	2/1/2019	3/11/2019	0.000000	0.00	4,632.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		665859104	20190307P000140	4,379.000	NORTHERN TRUST CORP CASH DIVIDEN...		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	2,627.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		666807102	20190222P000030	3,434.000	NORTHROP GRUMMAN CORP CASH DIVID...		2/22/2019	2/22/2019	3/13/2019	0.000000	0.00	4,120.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		670346105	20190328P000180	6,072.000	NUCOR CORP CASH DIVIDEND 040%		3/28/2019	3/28/2019	5/10/2019	0.000000	0.00	2,428.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		67066G104	20190228P000240	12,066.000	NVIDIA CORP CASH DIVIDEND 016%		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	1,930.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		674599105	20190308P000070	14,935.000	OCCIDENTAL PETROLEUM CORP CASH DI...		3/8/2019	3/8/2019	4/15/2019	0.000000	0.00	11,649.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		681919106	20190308P000080	4,433.000	OMNICOM GROUP INC CASH DIVIDEND ...		3/8/2019	3/8/2019	4/9/2019	0.000000	0.00	2,881.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		682680103	20190125P000020	8,137.000	ONEOK INC CASH DIVIDEND 086%		1/25/2019	1/25/2019	2/14/2019	0.000000	0.00	6,997.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		68389X105	20190115P000010	53,209.000	ORACLE CORP CASH DIVIDEND 019%		1/15/2019	1/15/2019	1/30/2019	0.000000	0.00	10,109.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693475105	20190116P000020	9,127.000	PNC FINANCIAL SERVICES GROUP I CAS...		1/16/2019	1/16/2019	2/5/2019	0.000000	0.00	8,670.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693506107	20190221P000140	4,745.000	PPG INDUSTRIES INC CASH DIVIDEND ...		2/21/2019	2/21/2019	3/12/2019	0.000000	0.00	2,277.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		69351T106	20190307P000150	14,246.000	PPL CORP CASH DIVIDEND 041%		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	5,876.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693656100	20190227P000120	1,498.000	PVH CORP CASH DIVIDEND 003%		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	56.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		693718108	20190211P000020	6,912.000	PACCAR INC CASH DIVIDEND 032%		2/11/2019	2/11/2019	3/5/2019	0.000000	0.00	2,211.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		695156109	20190314P000260	1,869.000	PACKAGING CORP OF AMERICA CASH DI...		3/14/2019	3/14/2019	4/15/2019	0.000000	0.00	1,476.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		701094104	20190207P000080	2,616.000	PARKER-HANNIFIN CORP CASH DIVIDEN...		2/7/2019	2/7/2019	3/1/2019	0.000000	0.00	1,989.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		704326107	20190131P000090	6,322.000	PAYCHEX INC CASH DIVIDEND 056%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	3,540.32	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
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		712704105	20190131P000100	7,466.000	PEOPLE S UNITED FINANCIAL INC CASH D...		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	1,306.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		713448108	20190228P000250	27,922.000	PEPSICO INC CASH DIVIDEND 092%		2/28/2019	2/28/2019	3/29/2019	0.000000	0.00	25,897.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		714046109	20190117P000030	2,200.000	PERKINELMER INC CASH DIVIDEND 00...		1/17/2019	1/17/2019	2/8/2019	0.000000	0.00	154.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		717081103	20190131P000110	114,342.000	PFIZER INC CASH DIVIDEND 036%		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	41,163.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		718172109	20190325P000010	30,907.000	PHILIP MORRIS INTERNATIONAL IN CASH ...		3/25/2019	3/25/2019	4/11/2019	0.000000	0.00	35,233.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		718546104	20190215P000060	8,392.000	PHILLIPS 66 CASH DIVIDEND 080%		2/15/2019	2/15/2019	3/1/2019	0.000000	0.00	6,713.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		723484101	20190131P000120	2,217.000	PINNACLE WEST CAPITAL CORP CASH DL...		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	1,635.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		723787107	20190328P000190	3,348.000	PIONEER NATURAL RESOURCES CO CAS...		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	1,071.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74144T108	20190314P000270	4,760.000	T ROWE PRICE GROUP INC CASH DIVIDE...		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	3,617.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74251V102	20190301P000100	5,207.000	PRINCIPAL FINANCIAL GROUP INC CASH ...		3/1/2019	3/1/2019	3/29/2019	0.000000	0.00	2,811.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		742718109	20190117P000040	49,282.000	PROCTER & GAMBLE CO/THE CASH DIVID...		1/17/2019	1/17/2019	2/15/2019	0.000000	0.00	35,345.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		743315103	20190201P000040	11,534.000	PROGRESSIVE CORP/THE CASH DIVIDEN...		2/1/2019	2/1/2019	2/11/2019	0.000000	0.00	28,996.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74340W103	20190314P000280	12,453.000	PROLOGIS INC CASH DIVIDEND 053%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	6,600.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		744320102	20190219P000050	8,169.000	PRUDENTIAL FINANCIAL INC CASH DIVID...		2/19/2019	2/19/2019	3/14/2019	0.000000	0.00	8,169.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		744573106	20190307P000160	9,998.000	PUBLIC SERVICE ENTERPRISE GROU CA...		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	4,699.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74460D109	20190312P000070	2,966.000	PUBLIC STORAGE CASH DIVIDEND 20...		3/12/2019	3/12/2019	3/28/2019	0.000000	0.00	5,932.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		745867101	20190314P000290	5,111.000	PULTEGROUP INC CASH DIVIDEND 01...		3/14/2019	3/14/2019	4/3/2019	0.000000	0.00	562.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		747525103	20190306P000060	23,977.000	QUALCOMM INC CASH DIVIDEND 062%		3/6/2019	3/6/2019	3/28/2019	0.000000	0.00	14,865.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		74834L100	20190114P000050	2,692.000	QUEST DIAGNOSTICS INC CASH DIVIDEN...		1/14/2019	1/14/2019	1/30/2019	0.000000	0.00	1,426.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		751212101	20190328P000020	1,049.000	RALPH LAUREN CORP CASH DIVIDEND ...		3/28/2019	3/28/2019	4/12/2019	0.000000	0.00	655.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		754730109	20190102P000010	2,551.000	RAYMOND JAMES FINANCIAL INC CASH D...		1/2/2019	1/2/2019	1/17/2019	0.000000	0.00	867.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		754730109	20190329P000030	2,524.000	RAYMOND JAMES FINANCIAL INC CASH D...		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	858.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		756109104	20190131P000130	5,838.000	REALTY INCOME CORP CASH DIVIDEND ...		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	1,316.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		756109104	20190228P0000260	5,838.000	REALTY INCOME CORP CASH DIVIDEND ...		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,316.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		756109104	20190329P000040	6,040.000	REALTY INCOME CORP CASH DIVIDEND ...		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	1,365.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		758849103	20190222P000040	3,352.000	REGENCY CENTERS CORP CASH DIVIDE...		2/22/2019	2/22/2019	3/7/2019	0.000000	0.00	1,960.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		7591EP100	20190307P000170	20,451.000	REGIONS FINANCIAL CORP CASH DIVIDE...		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	2,863.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		760759100	20190329P000050	4,284.000	REPUBLIC SERVICES INC CASH DIVIDEN...		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	1,606.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		761152107	20190206P000040	2,819.000	RESMED INC CASH DIVIDEND 037%		2/6/2019	2/6/2019	3/14/2019	0.000000	0.00	1,043.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		770323103	20190222P000050	2,403.000	ROBERT HALF INTERNATIONAL INC CASH...		2/22/2019	2/22/2019	3/15/2019	0.000000	0.00	744.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		773903109	20190215P000070	2,387.000	ROCKWELL AUTOMATION INC CASH DIVL...		2/15/2019	2/15/2019	3/11/2019	0.000000	0.00	2,315.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		775711104	20190208P000090	2,914.000	ROLLINS INC CASH DIVIDEND 010%		2/8/2019	2/8/2019	3/11/2019	0.000000	0.00	305.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		776696106	20190108P000040	2,046.000	ROPER TECHNOLOGIES INC CASH DIVIDE...		1/8/2019	1/8/2019	1/23/2019	0.000000	0.00	946.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		778296103	20190315P000070	7,385.000	ROSS STORES INC CASH DIVIDEND 02...		3/15/2019	3/15/2019	3/29/2019	0.000000	0.00	1,883.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		78409V104	20190225P000020	4,963.000	S&P GLOBAL INC CASH DIVIDEND 057%		2/25/2019	2/25/2019	3/12/2019	0.000000	0.00	2,828.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		7840DX101	20190328P000210	1,664.000	SL GREEN REALTY CORP CASH DIVIDEN...		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	1,414.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		80685T108	20190212P000030	27,392.000	SCHLUMBERGER LTD CASH DIVIDEND ...		2/12/2019	2/12/2019	4/12/2019	0.000000	0.00	13,696.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		808513105	20190213P000050	23,775.000	CHARLES SCHWAB CORP/THE CASH DIVL...		2/13/2019	2/13/2019	2/28/2019	0.000000	0.00	4,041.75	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		81211K100	20190307P000180	3,164.000	SEALED AIR CORP CASH DIVIDEND 01..		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	496.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		816851109	20190321P000040	5,448.000	SEMPRA ENERGY CASH DIVIDEND 096..		3/21/2019	3/21/2019	4/15/2019	0.000000	0.00	5,270.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		824348106	20190222P000060	1,630.000	SHERWIN-WILLIAMS CO/THE CASH DIVID..		2/22/2019	2/22/2019	3/8/2019	0.000000	0.00	1,841.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		828806109	20190213P000060	6,118.000	SIMON PROPERTY GROUP INC CASH DIVL..		2/13/2019	2/13/2019	2/28/2019	0.000000	0.00	12,541.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		83088M102	20190225P000030	3,512.000	SKYWORKS SOLUTIONS INC CASH DIVID..		2/25/2019	2/25/2019	3/19/2019	0.000000	0.00	1,334.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		831865209	20190130P000070	2,846.000	AO SMITH CORP CASH DIVIDEND 022%		1/30/2019	1/30/2019	2/15/2019	0.000000	0.00	626.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		832696405	20190214P000150	2,250.000	JM SMUCKER CO/THE CASH DIVIDEND ..		2/14/2019	2/14/2019	3/1/2019	0.000000	0.00	1,912.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		833034101	20190222P000070	1,101.000	SNAP-ON INC CASH DIVIDEND 095%		2/22/2019	2/22/2019	3/11/2019	0.000000	0.00	1,045.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		842587107	20190215P000080	20,352.000	SOUTHERN CO/THE CASH DIVIDEND 0..		2/15/2019	2/15/2019	3/6/2019	0.000000	0.00	12,211.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		844741108	20190305P000050	10,011.000	SOUTHWEST AIRLINES CO CASH DIVIDEN..		3/5/2019	3/5/2019	3/27/2019	0.000000	0.00	1,601.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		854502101	20190304P000040	2,988.000	STANLEY BLACK & DECKER INC CASH DI..		3/4/2019	3/4/2019	3/19/2019	0.000000	0.00	1,972.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		855244109	20190206P000050	24,540.000	STARBUCKS CORP CASH DIVIDEND 03..		2/6/2019	2/6/2019	2/22/2019	0.000000	0.00	8,834.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		857477103	20190329P000060	7,528.000	STATE STREET CORP CASH DIVIDEND ..		3/29/2019	3/29/2019	4/15/2019	0.000000	0.00	3,538.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		863667101	20190328P000220	6,150.000	STRYKER CORP CASH DIVIDEND 052%		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	3,198.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		867914103	20190227P000130	8,887.000	SUNTRUST BANKS INC CASH DIVIDEND ..		2/27/2019	2/27/2019	3/15/2019	0.000000	0.00	4,443.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		871503108	20190215P000090	12,638.000	SYMANTEC CORP CASH DIVIDEND 007..		2/15/2019	2/15/2019	3/13/2019	0.000000	0.00	947.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		871658103	20190201P000050	13,080.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		2/1/2019	2/1/2019	2/14/2019	0.000000	0.00	2,746.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		871829107	20190103P000070	9,459.000	SYSCO CORP CASH DIVIDEND 039%		1/3/2019	1/3/2019	1/25/2019	0.000000	0.00	3,689.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		872540109	20190213P000070	24,479.000	TJX COS INC/THE CASH DIVIDEND 0..		2/13/2019	2/13/2019	3/7/2019	0.000000	0.00	4,773.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		876030107	20190307P000190	5,732.000	TAPESTRY INC CASH DIVIDEND 033%		3/7/2019	3/7/2019	4/1/2019	0.000000	0.00	1,934.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		87612E106	20190219P000060	10,322.000	TARGET CORP CASH DIVIDEND 064%		2/19/2019	2/19/2019	3/10/2019	0.000000	0.00	6,606.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		882508104	20190130P000080	19,000.000	TEXAS INSTRUMENTS INC CASH DIVIDEN..		1/30/2019	1/30/2019	2/11/2019	0.000000	0.00	14,630.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		883203101	20190314P000300	4,806.000	TEXTRON INC CASH DIVIDEND 002%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	96.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		883556102	20190314P000310	7,963.000	THERMO FISHER SCIENTIFIC INC CASH DI..		3/14/2019	3/14/2019	4/16/2019	0.000000	0.00	1,512.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		88579Y101	20190214P000160	11,518.000	3M CO CASH DIVIDEND 144%		2/14/2019	2/14/2019	3/12/2019	0.000000	0.00	16,585.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		886547108	20190319P000060	2,157.000	TIFFANY & CO CASH DIVIDEND 055%		3/19/2019	3/19/2019	4/10/2019	0.000000	0.00	1,186.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		891027104	20190103P000080	2,030.000	TORCHMARK CORP CASH DIVIDEND 0..		1/3/2019	1/3/2019	2/1/2019	0.000000	0.00	324.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		891906109	20190320P000020	3,236.000	TOTAL SYSTEM SERVICES INC CASH DIVL..		3/20/2019	3/20/2019	4/1/2019	0.000000	0.00	420.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		892356106	20190222P000080	2,415.000	TRACTOR SUPPLY CO CASH DIVIDEND ..		2/22/2019	2/22/2019	3/12/2019	0.000000	0.00	748.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		89417E109	20190308P000090	5,240.000	TRAVELERS COS INC/THE CASH DIVIDEN..		3/8/2019	3/8/2019	3/29/2019	0.000000	0.00	4,034.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		902494103	20190228P000270	5,837.000	TYSON FOODS INC CASH DIVIDEND 03..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	2,188.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		902653104	20190109P000060	5,450.000	UDR INC CASH DIVIDEND 032%		1/9/2019	1/9/2019	1/31/2019	0.000000	0.00	1,757.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		902973304	20190328P000230	29,914.000	US BANCORP CASH DIVIDEND 037%		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	11,068.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		907818108	20190227P000140	14,574.000	UNION PACIFIC CORP CASH DIVIDEND ..		2/27/2019	2/27/2019	3/29/2019	0.000000	0.00	12,825.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		911312106	20190225P000040	13,752.000	UNITED PARCEL SERVICE INC CASH DIVL..		2/25/2019	2/25/2019	3/12/2019	0.000000	0.00	13,201.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		913017109	20190214P000170	16,053.687	UNITED TECHNOLOGIES CORP CASH DIVL..		2/14/2019	2/14/2019	3/10/2019	0.000000	0.00	11,799.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		913017109	20190311A000200	0.000	UNITED TECHNOLOGIES CORP		2/14/2019	2/14/2019	3/10/2019	0.000000	0.00	-0.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		91324P102	20190308P000100	19,030.000	UNITEDHEALTH GROUP INC CASH DIVIDE..		3/8/2019	3/8/2019	3/19/2019	0.000000	0.00	17,127.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		913903100	20190228P0000280	1,686.000	UNIVERSAL HEALTH SERVICES INC CASH..		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	166.60	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
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		91529Y106	20190125P000030	4,327.000	UNUM GROUP CASH DIVIDEND 026%		1/25/2019	1/25/2019	2/15/2019	0.000000	0.00	1,125.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		918204108	20190307P000200	6,436.000	VF CORP CASH DIVIDEND 051%		3/7/2019	3/7/2019	3/18/2019	0.000000	0.00	3,282.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		91913Y100	20190212P000040	8,393.000	VALERO ENERGY CORP CASH DIVIDEND		2/12/2019	2/12/2019	3/5/2019	0.000000	0.00	7,553.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92276F100	20190329P000070	7,082.000	VENTAS INC CASH DIVIDEND 079%		3/29/2019	3/29/2019	4/12/2019	0.000000	0.00	5,612.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92343V104	20190109P000070	81,734.000	VERIZON COMMUNICATIONS INC CASH DI.		1/9/2019	1/9/2019	2/1/2019	0.000000	0.00	49,244.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92345Y106	20190314P000320	3,256.000	VERISK ANALYTICS INC CASH DIVIDEND		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	814.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92553P201	20190314P000330	6,991.000	VIACOM INC CASH DIVIDEND 020%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	1,398.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92826C839	20190214P000180	34,760.000	VISA INC CASH DIVIDEND 025%		2/14/2019	2/14/2019	3/5/2019	0.000000	0.00	8,690.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92904Z109	20190125P000040	3,425.000	VORNADO REALTY TRUST CASH DIVIDEN.		1/25/2019	1/25/2019	2/14/2019	0.000000	0.00	2,260.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		929160109	20190221P000150	2,612.000	VULCAN MATERIALS CO CASH DIVIDEND		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	809.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		92939U106	20190213P000080	6,241.000	WEC ENERGY GROUP INC CASH DIVIDEN.		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	3,682.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		93114Z103	20190314P000340	28,159.000	WALMART INC CASH DIVIDEND 053%		3/14/2019	3/14/2019	4/1/2019	0.000000	0.00	14,924.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		93142Z108	20190214P000190	15,902.000	WALGREENS BOOTS ALLIANCE INC CASH.		2/14/2019	2/14/2019	3/12/2019	0.000000	0.00	6,996.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		94106L109	20190307P000210	7,759.000	WASTE MANAGEMENT INC CASH DIVIDEN.		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	3,976.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		949746101	20190131P000140	83,801.000	WELLS FARGO & CO CASH DIVIDEND		1/31/2019	1/31/2019	3/1/2019	0.000000	0.00	37,710.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		95040Q104	20190221P000160	7,431.000	WELLTOWER INC CASH DIVIDEND 0.		2/21/2019	2/21/2019	2/28/2019	0.000000	0.00	6,464.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		95810Z105	20190328P000240	5,783.000	WESTERN DIGITAL CORP CASH DIVIDEN.		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	2,891.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		95980Z109	20190314P000350	8,759.000	WESTERN UNION CO/THE CASH DIVIDEN.		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,751.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		96145D105	20190214P000200	5,015.000	WESTROCK CO CASH DIVIDEND 045%		2/14/2019	2/14/2019	2/25/2019	0.000000	0.00	2,281.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		962166104	20190228P000290	14,820.000	WEYERHAEUSER CO CASH DIVIDEND		2/28/2019	2/28/2019	3/22/2019	0.000000	0.00	5,038.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		963320106	20190228P000300	1,262.000	WHIRLPOOL CORP CASH DIVIDEND 11.		2/28/2019	2/28/2019	3/15/2019	0.000000	0.00	1,451.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		969457100	20190307P000220	23,945.000	WILLIAMS COS INC/THE CASH DIVIDEND		3/7/2019	3/7/2019	3/25/2019	0.000000	0.00	9,099.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		963134107	20190214P000210	1,936.000	WYNN RESORTS LTD CASH DIVIDEND		2/14/2019	2/14/2019	2/26/2019	0.000000	0.00	1,452.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		963898100	20190314P000360	10,168.000	XCEL ENERGY INC CASH DIVIDEND 04.		3/14/2019	3/14/2019	4/20/2019	0.000000	0.00	4,118.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		963919101	20190205P000030	5,005.000	XILINX INC CASH DIVIDEND 036%		2/5/2019	2/5/2019	2/21/2019	0.000000	0.00	1,801.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		984121608	20190328P000250	3,974.000	XEROX CORP CASH DIVIDEND 025%		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	993.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		98419M100	20190213P000090	3,555.000	XYLEM INC/NY CASH DIVIDEND 024%		2/13/2019	2/13/2019	3/14/2019	0.000000	0.00	853.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		988498101	20190213P000100	6,178.000	YUM! BRANDS INC CASH DIVIDEND 04.		2/13/2019	2/13/2019	3/8/2019	0.000000	0.00	2,594.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		98956P102	20190328P000260	4,065.000	ZIMMER BIOMET HOLDINGS INC CASH DI.		3/28/2019	3/28/2019	4/30/2019	0.000000	0.00	975.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		989701107	20190213P000110	3,802.000	ZIONS BANCORP NA CASH DIVIDEND		2/13/2019	2/13/2019	2/21/2019	0.000000	0.00	1,140.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		98978V103	20190117P000050	9,504.000	ZOETIS INC CASH DIVIDEND 016%		1/17/2019	1/17/2019	3/1/2019	0.000000	0.00	1,558.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G0176J109	20190314P000010	1,880.000	ALLEGION PLC CASH DIVIDEND 027%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	507.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G0177J108	20190214P000010	6,271.000	ALLERGAN PLC CASH DIVIDEND 074%		2/14/2019	2/14/2019	3/15/2019	0.000000	0.00	4,640.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G0408V102	20190131P000010	4,764.000	AON PLC CASH DIVIDEND 040%		1/31/2019	1/31/2019	2/15/2019	0.000000	0.00	1,905.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G29183103	20190307P000010	8,573.000	EATON CORP PLC CASH DIVIDEND 07.		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	6,086.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G3223R108	20190305P000010	804.000	EVEREST RE GROUP LTD CASH DIVIDEN.		3/5/2019	3/5/2019	3/20/2019	0.000000	0.00	1,125.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G47791101	20190307P000020	4,859.000	INGERSOLL-RAND PLC CASH DIVIDEND		3/7/2019	3/7/2019	3/29/2019	0.000000	0.00	2,575.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G4918T108	20190213P000010	8,137.000	INVESCO LTD CASH DIVIDEND 030%		2/13/2019	2/13/2019	3/1/2019	0.000000	0.00	2,441.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G5150Z105	20190315P000010	18,279.000	JOHNSON CONTROLS INTERNATIONAL C.		3/15/2019	3/15/2019	4/12/2019	0.000000	0.00	4,752.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G5494J103	20190307P000030	10,900.000	LINDE PLC CASH DIVIDEND 087%		3/7/2019	3/7/2019	3/22/2019	0.000000	0.00	9,537.50	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
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G5960L103	20190321P000010	26,665.000	MEDTRONIC PLC CASH DIVIDEND 050%		3/21/2019	3/21/2019	4/12/2019	0.000000	0.00	13,332.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G6095L109	20190205P000010	5,212.000	APTIV PLC CASH DIVIDEND 022%		2/5/2019	2/5/2019	2/20/2019	0.000000	0.00	1,146.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G6095L109	20190221A000210	0.000	APTIV PLC		2/5/2019	2/5/2019	2/20/2019	0.000000	0.00	-1.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G6518L108	20190306P000010	7,022.000	NIELSEN HOLDINGS PLC CASH DIVIDEND		3/6/2019	3/6/2019	3/21/2019	0.000000	0.00	2,457.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G7945M107	20190319P000010	5,097.000	SEAGATE TECHNOLOGY PLC CASH DIVID.		3/19/2019	3/19/2019	4/3/2019	0.000000	0.00	3,211.11	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G7800T104	20190124P000010	3,159.000	PENTAIR PLC CASH DIVIDEND 018%		1/24/2019	1/24/2019	2/8/2019	0.000000	0.00	568.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G87110105	20190318P000010	8,416.000	TECHNIPFMC PLC CASH DIVIDEND 01..		3/18/2019	3/18/2019	4/3/2019	0.000000	0.00	1,094.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G87110105	20190318S001251 TC..	43.000	TECHNIPFMC PLC LATE POSTING DIVIDE..		3/18/2019	3/18/2019	4/3/2019	0.000000	0.00	5.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G96629103	20190328P000010	2,567.000	WILLIS TOWERS WATSON PLC CASH DIVL.		3/28/2019	3/28/2019	4/15/2019	0.000000	0.00	1,668.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		G97822103	20190228P000010	2,472.000	PERRIGO CO PLC CASH DIVIDEND 019..		2/28/2019	2/28/2019	3/19/2019	0.000000	0.00	469.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		H11467J104	20190321P000020	9,113.000	CHUBB LTD CASH DIVIDEND 073%		3/21/2019	3/21/2019	4/12/2019	0.000000	0.00	6,652.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		H2906T109	20190314P000020	2,390.000	GARMIN LTD CASH DIVIDEND 053%		3/14/2019	3/14/2019	3/29/2019	0.000000	0.00	1,266.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		H84989104	20190221P000010	6,785.000	TE CONNECTIVITY LTD CASH DIVIDEND		2/21/2019	2/21/2019	3/8/2019	0.000000	0.00	2,985.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		N53745100	20190301P000010	6,223.000	LYONDELLBASELL INDUSTRIES NV CASH		3/1/2019	3/1/2019	3/11/2019	0.000000	0.00	6,223.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DA		V7780T103	20190306P000020	3,390.000	ROYAL CARIBBEAN CRUISES LTD CASH D..		3/6/2019	3/6/2019	4/5/2019	0.000000	0.00	2,373.00	0.00
DIVIDENDS						5,112,987.000							2,387,914.26	2,387,914.26	0.00
U.S. DOLLAR						5,112,987.000							2,387,914.26	2,387,914.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		001055102	20190301S000260	15,059.000	AFLAC INC		3/1/2019	2/19/2019	3/1/2019	0.000000	4,065.93	4,065.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00130H105	20190215S000120	13,101.000	AES CORP/VA		2/15/2019	1/31/2019	2/15/2019	0.000000	1,788.29	1,788.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00206R102	20190201S000140	143,964.000	AT&T INC		2/1/2019	1/9/2019	2/1/2019	0.000000	73,421.64	73,421.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		002824100	20190215S000240	34,742.000	ABBOTT LABORATORIES		2/15/2019	1/14/2019	2/15/2019	0.000000	11,117.44	11,117.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00287Y109	20190215S000140	29,754.000	ABBVIE INC		2/15/2019	1/14/2019	2/15/2019	0.000000	31,836.78	31,836.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00751Y106	20190104S000020	1,459.000	ADVANCE AUTO PARTS INC		1/4/2019	12/20/2018	1/4/2019	0.000000	87.54	87.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		008252108	20190301S000310	1,042.000	AFFILIATED MANAGERS GROUP INC		3/1/2019	2/13/2019	3/1/2019	0.000000	333.44	333.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		00846U101	20190123S000040	6,306.000	AGILENT TECHNOLOGIES INC		1/23/2019	12/28/2018	1/23/2019	0.000000	1,034.16	1,034.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		009158106	20190211S000050	4,343.000	AIR PRODUCTS & CHEMICALS INC		2/11/2019	12/31/2018	2/11/2019	0.000000	4,777.30	4,777.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		011659109	20190307S000280	2,439.000	ALASKA AIR GROUP INC		3/7/2019	2/15/2019	3/7/2019	0.000000	853.65	853.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		012653101	20190102S000040	2,085.000	ALBEMARLE CORP		1/2/2019	12/13/2018	1/2/2019	0.000000	698.48	698.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		012653101	20190102S000180	51.000	ALBEMARLE CORP		1/2/2019	12/13/2018	1/2/2019	0.000000	17.09	17.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		015271109	20190115S000150	2,127.000	ALEXANDRIA REAL ESTATE EQUITIE		1/15/2019	12/28/2018	1/15/2019	0.000000	2,063.19	2,063.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		018581108	20190319S000240	927.000	ALLIANCE DATA SYSTEMS CORP		3/19/2019	2/20/2019	3/19/2019	0.000000	584.01	584.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		018802108	20190215S000190	4,667.000	ALLIANT ENERGY CORP		2/15/2019	1/30/2019	2/15/2019	0.000000	1,656.79	1,656.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		020002101	20190102S000220	6,820.000	ALLSTATE CORP/ITHE		1/2/2019	11/29/2018	1/2/2019	0.000000	3,137.20	3,137.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		02209S103	20190110S000050	37,169.000	ALTRIA GROUP INC		1/10/2019	12/24/2018	1/10/2019	0.000000	29,735.20	29,735.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		023608102	20190329S0000430	4,832.000	AMEREN CORP		3/29/2019	3/12/2019	3/29/2019	0.000000	2,295.20	2,295.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		02376R102	20190220S000130	8,108.000	AMERICAN AIRLINES GROUP INC		2/20/2019	2/5/2019	2/20/2019	0.000000	810.80	810.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		025537101	20190308S000210	9,754.000	AMERICAN ELECTRIC POWER CO INC		3/8/2019	2/7/2019	3/8/2019	0.000000	6,535.18	6,535.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		025816109	20190208S000140	13,856.000	AMERICAN EXPRESS CO		2/8/2019	1/3/2019	2/8/2019	0.000000	5,403.84	5,403.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		026874784	20190329S0002250	17,499.000	AMERICAN INTERNATIONAL GROUP I		3/29/2019	3/14/2019	3/29/2019	0.000000	5,999.68	5,999.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03027X100	20190114S000090	8,713.000	AMERICAN TOWER CORP		1/14/2019	12/26/2018	1/14/2019	0.000000	7,318.92	7,318.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		030420103	20190301S000140	3,572.000	AMERICAN WATER WORKS CO INC		3/1/2019	2/6/2019	3/1/2019	0.000000	1,625.26	1,625.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03073E105	20190304S000080	3,102.000	AMERISOURCEBERGEN CORP		3/4/2019	2/15/2019	3/4/2019	0.000000	1,240.80	1,240.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03076C106	20190228S000370	2,757.000	AMERIPRISE FINANCIAL INC		2/28/2019	2/14/2019	2/28/2019	0.000000	2,481.30	2,481.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		031100100	20190329S0000440	4,591.000	AMETEK INC		3/29/2019	3/14/2019	3/29/2019	0.000000	642.74	642.74	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		031162100	201903085000150	12,605.000	AMGEN INC		3/8/2019	2/14/2019	3/8/2019	0.000000	18,277.25	18,277.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		032095101	201901085000050	5,916.000	AMPHENOL CORP		1/8/2019	12/14/2018	1/8/2019	0.000000	1,360.68	1,360.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		032511107	201903275000030	9,975.000	ANADARKO PETROLEUM CORP		3/27/2019	3/12/2019	3/27/2019	0.000000	2,992.50	2,992.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		032654105	201903125000200	7,322.000	ANALOG DEVICES INC		3/12/2019	2/28/2019	3/12/2019	0.000000	3,953.88	3,953.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		036752103	201903295000150	5,116.000	ANTHEM INC		3/29/2019	3/15/2019	3/29/2019	0.000000	4,092.80	4,092.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		037411105	201902225000090	7,508.000	APACHE CORP		2/22/2019	1/18/2019	2/22/2019	0.000000	1,877.00	1,877.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03748R754	20190328A000350	0.000	APARTMENT INVESTMENT & MANAGEM		3/27/2019	3/1/2019	3/27/2019	0.000000	6,037.31	6,037.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		037833100	201902145000270	89,174.000	APPLE INC		2/14/2019	2/9/2019	2/14/2019	0.000000	65,097.02	65,097.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		038222105	201903145000420	19,444.000	APPLIED MATERIALS INC		3/14/2019	2/20/2019	3/14/2019	0.000000	3,888.80	3,888.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		039483102	201903125000150	11,090.000	ARCHER-DANIELS-MIDLAND CO		3/12/2019	2/15/2019	3/12/2019	0.000000	3,881.50	3,881.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		03955L100	201902255000080	8,507.000	ARCONIC INC		2/25/2019	2/7/2019	2/25/2019	0.000000	510.42	510.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		04621X108	201903185000060	1,031.000	ASSURANT INC		3/18/2019	2/22/2019	3/18/2019	0.000000	618.60	618.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		053015103	201901025000080	8,629.000	AUTOMATIC DATA PROCESSING INC		1/2/2019	12/13/2018	1/1/2019	0.000000	6,816.91	6,816.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		053484101	201901155000210	2,734.000	AVALONBAY COMMUNITIES INC		1/15/2019	12/28/2018	1/15/2019	0.000000	4,018.98	4,018.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		053611109	201903205000030	1,715.000	AVERY DENNISON CORP		3/20/2019	3/5/2019	3/20/2019	0.000000	891.80	891.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		054937107	201903015000240	15,243.000	BB&T CORP		3/1/2019	2/12/2019	3/1/2019	0.000000	6,173.42	6,173.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		05722G100	201902155000280	10,155.000	BAKER HUGHES A GE CO		2/15/2019	2/1/2019	2/15/2019	0.000000	1,827.90	1,827.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		058498106	201903155000380	6,709.000	BALL CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	670.90	670.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		060505104	201903295000290	180,543.000	BANK OF AMERICA CORP		3/29/2019	2/28/2019	3/29/2019	0.000000	27,081.45	27,081.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		064058100	201902085000160	17,994.000	BANK OF NEW YORK MELLON CORP		2/8/2019	1/25/2019	2/8/2019	0.000000	5,038.32	5,038.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		071813109	201901025000250	9,787.000	BAXTER INTERNATIONAL INC		1/2/2019	11/30/2018	1/2/2019	0.000000	1,859.53	1,859.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		075887109	201903295000160	5,306.000	BECTON DICKINSON AND CO		3/29/2019	3/7/2019	3/29/2019	0.000000	4,085.62	4,085.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		09247X101	201903215000100	2,402.000	BLACKROCK INC		3/21/2019	3/5/2019	3/21/2019	0.000000	7,926.60	7,926.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		093671105	201901025000160	4,048.000	H&R BLOCK INC		1/2/2019	11/30/2018	1/2/2019	0.000000	1,012.00	1,012.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		097023105	201903015000030	10,447.000	BOEING CO/THE		3/1/2019	2/7/2019	3/1/2019	0.000000	21,468.59	21,468.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		099724106	201903155000280	4,120.000	BORGWARNER INC		3/15/2019	2/28/2019	3/15/2019	0.000000	700.40	700.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		101121101	201901305000090	3,055.000	BOSTON PROPERTIES INC		1/30/2019	12/28/2018	1/30/2019	0.000000	2,902.25	2,902.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		110122108	201902015000100	32,286.000	BRISTOL-MYERS SQUIBB CO		2/1/2019	1/3/2019	2/1/2019	0.000000	13,237.26	13,237.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		11133T103	201901035000130	2,291.000	BROADRIDGE FINANCIAL SOLUTIONS		1/3/2019	12/13/2018	1/3/2019	0.000000	1,111.14	1,111.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		11135F101	201903295000450	7,875.000	BROADCOM INC		3/29/2019	3/20/2019	3/29/2019	0.000000	20,868.75	20,868.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		115637209	201901025000270	3,320.000	BROWN-FORMAN CORP		1/2/2019	12/6/2018	1/2/2019	0.000000	551.12	551.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		124857202	201901025000090	6,668.000	CBS CORP		1/2/2019	12/10/2018	1/1/2019	0.000000	1,200.24	1,200.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12503M108	201903155000290	2,219.000	CBOE GLOBAL MARKETS INC		3/15/2019	2/28/2019	3/15/2019	0.000000	687.89	687.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		125269100	201902285000350	4,565.000	CF INDUSTRIES HOLDINGS INC		2/28/2019	2/14/2019	2/28/2019	0.000000	1,369.50	1,369.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12541W209	201903295000120	2,720.000	CH ROBINSON WORLDWIDE INC		3/29/2019	2/28/2019	3/29/2019	0.000000	1,360.00	1,360.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12572Q105	201901165000050	7,077.000	CME GROUP INC		1/16/2019	12/27/2018	1/16/2019	0.000000	12,384.75	12,384.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		12572Q105	201903255000050	7,077.000	CME GROUP INC		3/25/2019	3/7/2019	3/25/2019	0.000000	5,307.75	5,307.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		125896100	201902285000320	5,604.000	CMS ENERGY CORP		2/28/2019	1/31/2019	2/28/2019	0.000000	2,143.53	2,143.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		126408103	201903155000220	15,868.000	CSX CORP		3/15/2019	2/27/2019	3/15/2019	0.000000	3,808.32	3,808.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		126650100	201902045000040	25,579.000	CVS HEALTH CORP		2/4/2019	1/24/2019	2/4/2019	0.000000	12,789.50	12,789.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		127097103	201902075000090	8,529.000	CABOT OIL & GAS CORP		2/7/2019	1/23/2019	2/7/2019	0.000000	597.03	597.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		134429109	201901285000030	3,811.000	CAMPBELL SOUP CO		1/28/2019	1/8/2019	1/28/2019	0.000000	1,333.85	1,333.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		14040H105	201902225000100	9,369.000	CAPITAL ONE FINANCIAL CORP		2/22/2019	2/9/2019	2/22/2019	0.000000	3,747.60	3,747.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		14149Y108	201901155000110	5,893.000	CARDINAL HEALTH INC		1/15/2019	12/31/2018	1/15/2019	0.000000	2,806.84	2,806.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		143658300	201903155000410	7,871.000	CARNIVAL CORP		3/15/2019	2/21/2019	3/15/2019	0.000000	3,935.50	3,935.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		143658300	201903155000420	49.000	CARNIVAL CORP		3/15/2019	2/21/2019	3/15/2019	0.000000	24.50	24.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		149123101	201902205000110	11,673.000	CATERPILLAR INC		2/20/2019	1/16/2019	2/20/2019	0.000000	10,038.78	10,038.78	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
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		15189T107	201903145000380	9,914.000	CENTERPOINT ENERGY INC		3/14/2019	2/20/2019	3/14/2019	0.000000	2,850.28	2,850.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		156700106	2019032225000070	18,811.000	CENTURYLINK INC		3/22/2019	3/11/2019	3/22/2019	0.000000	4,702.75	4,702.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		166764100	201903115000170	37,796.000	CHEVRON CORP		3/11/2019	2/14/2019	3/11/2019	0.000000	44,977.24	44,977.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		171340102	201903015000410	4,871.000	CHURCH & DWIGHT CO INC		3/1/2019	2/14/2019	3/1/2019	0.000000	1,108.15	1,108.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		171798101	201903015000200	1,891.000	CIMAREX ENERGY CO		3/1/2019	2/14/2019	3/1/2019	0.000000	340.38	340.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		172062101	201901155000080	2,979.000	CINCINNATI FINANCIAL CORP		1/15/2019	12/18/2018	1/15/2019	0.000000	1,578.87	1,578.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		17275R102	201901235000060	88,933.000	CISCO SYSTEMS INC		1/23/2019	1/3/2019	1/23/2019	0.000000	29,347.89	29,347.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		172967424	201902225000140	48,307.000	CITIGROUP INC		2/22/2019	2/1/2019	2/22/2019	0.000000	21,738.15	21,738.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		174610105	201902145000250	9,256.000	CITIZENS FINANCIAL GROUP INC		2/14/2019	1/30/2019	2/14/2019	0.000000	2,961.92	2,961.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		177376100	201903225000140	2,532.000	CITRIX SYSTEMS INC		3/22/2019	3/7/2019	3/22/2019	0.000000	886.20	886.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		189054109	201902085000100	1,784.000	CLOROX CO/THE		2/8/2019	1/22/2019	2/8/2019	0.000000	1,712.64	1,712.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		189054109	201902085000170	741.000	CLOROX CO/THE		2/8/2019	1/22/2019	2/8/2019	0.000000	711.36	711.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		192446102	2019022850000420	11,454.000	COGNIZANT TECHNOLOGY SOLUTIONS		2/28/2019	2/20/2019	2/28/2019	0.000000	2,290.80	2,290.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		194162103	201902155000300	17,156.000	COLGATE-PALMOLIVE CO		2/15/2019	1/22/2019	2/15/2019	0.000000	7,205.52	7,205.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		20030N101	201901235000030	89,806.000	COMCAST CORP		1/23/2019	12/31/2018	1/23/2019	0.000000	17,063.14	17,063.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		200340107	201901025000280	3,185.000	COMERICA INC		1/2/2019	12/13/2018	1/2/2019	0.000000	1,911.00	1,911.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		205887102	201903015000230	9,606.000	CONAGRA BRANDS INC		3/1/2019	1/29/2019	3/1/2019	0.000000	2,041.28	2,041.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		20605P101	201903295000100	3,961.000	CONCHO RESOURCES INC		3/29/2019	2/26/2019	3/29/2019	0.000000	495.13	495.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		20825C104	201903015000350	22,772.000	CONOCOPHILLIPS		3/1/2019	2/9/2019	3/1/2019	0.000000	6,945.46	6,945.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		209115104	201903155000120	6,161.000	CONSOLIDATED EDISON INC		3/15/2019	2/12/2019	3/15/2019	0.000000	4,559.14	4,559.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		21036P108	201902265000050	3,286.000	CONSTELLATION BRANDS INC		2/26/2019	2/11/2019	2/26/2019	0.000000	2,431.64	2,431.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		216648402	201902085000180	972.000	COOPER COS INC/THE		2/8/2019	1/18/2019	2/8/2019	0.000000	29.16	29.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		219350105	201903295000030	15,832.000	CORNING INC		3/29/2019	2/27/2019	3/29/2019	0.000000	3,166.40	3,166.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		22160K105	201902225000110	8,668.000	COSTCO WHOLESALE CORP		2/22/2019	2/7/2019	2/22/2019	0.000000	4,940.76	4,940.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		222070203	201903155000300	8,914.000	COTY INC		3/15/2019	2/27/2019	3/15/2019	0.000000	1,114.25	1,114.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		22822V101	201903295000320	8,206.000	CROWN CASTLE INTERNATIONAL COR		3/29/2019	3/14/2019	3/29/2019	0.000000	9,231.75	9,231.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		231021106	201903075000240	2,922.000	CUMMINS INC		3/7/2019	2/21/2019	3/7/2019	0.000000	3,331.08	3,331.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		23331A109	201902255000090	6,773.000	DR HORTON INC		2/25/2019	2/8/2019	2/25/2019	0.000000	1,015.95	1,015.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		233331107	201901155000140	3,580.000	DTE ENERGY CO		1/15/2019	12/14/2018	1/15/2019	0.000000	3,383.10	3,383.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		23355L106	201901155000040	5,538.000	DXC TECHNOLOGY CO		1/15/2019	12/4/2018	1/15/2019	0.000000	1,052.22	1,052.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		235851102	201901255000080	12,201.000	DANAHER CORP		1/25/2019	12/27/2018	1/25/2019	0.000000	1,952.16	1,952.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		237194105	201902015000080	2,455.000	DARDEN RESTAURANTS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	1,841.25	1,841.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		244199105	201902015000120	6,363.000	DEERE & CO		2/1/2019	12/28/2018	2/1/2019	0.000000	4,835.88	4,835.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		247361702	201903225000090	12,341.000	DELTA AIR LINES INC		3/22/2019	2/28/2019	3/22/2019	0.000000	4,319.35	4,319.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		24906P109	201901115000100	4,402.000	DENTSPLY SIRONA INC		1/11/2019	12/27/2018	1/11/2019	0.000000	385.18	385.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		25179M103	201903295000490	9,261.000	DEVON ENERGY CORP		3/29/2019	3/14/2019	3/29/2019	0.000000	740.88	740.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		25278X109	201902265000400	3,051.000	DIAMONDBACK ENERGY INC		2/26/2019	2/20/2019	2/26/2019	0.000000	381.38	381.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		253868103	201901155000020	4,059.000	DIGITAL REALTY TRUST INC		1/15/2019	12/13/2018	1/15/2019	0.000000	4,099.59	4,099.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		253868103	201903295000340	100.000	DIGITAL REALTY TRUST INC		3/29/2019	3/14/2019	3/29/2019	0.000000	108.00	108.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		253868103	201903295000400	3,980.000	DIGITAL REALTY TRUST INC		3/29/2019	3/14/2019	3/29/2019	0.000000	4,298.40	4,298.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		254587106	201901105000060	29,294.000	WALT DISNEY CO/THE		1/10/2019	12/7/2018	1/10/2019	0.000000	25,778.72	25,778.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		254709108	201903075000270	6,646.000	DISCOVER FINANCIAL SERVICES		3/7/2019	2/20/2019	3/7/2019	0.000000	2,658.40	2,658.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		256677105	201901225000060	5,200.000	DOLLAR GENERAL CORP		1/22/2019	1/7/2019	1/22/2019	0.000000	1,508.00	1,508.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		25746U109	201903265000050	14,873.000	DOMINION ENERGY INC		3/20/2019	2/28/2019	3/20/2019	0.000000	13,645.98	13,645.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		260003108	201903155000140	2,895.000	DOVER CORP		3/15/2019	2/27/2019	3/15/2019	0.000000	1,389.60	1,389.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		26078J100	201903155000330	45,382.000	DOWDUPONT INC		3/15/2019	2/27/2019	3/15/2019	0.000000	17,245.16	17,245.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		264411505	201902285000340	7,088.000	DUKE REALTY CORP		2/28/2019	2/13/2019	2/28/2019	0.000000	1,523.92	1,523.92	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		26441C204	20190318S000080	14,101.000	DUKE ENERGY CORP		3/18/2019	2/14/2019	3/18/2019	0.000000	13,078.68	13,078.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		26875P101	20190131S000220	11,471.000	EOG RESOURCES INC		1/31/2019	1/16/2019	1/31/2019	0.000000	2,523.62	2,523.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		269246401	20190215S000290	5,029.000	E*TRADE FINANCIAL CORP		2/15/2019	1/31/2019	2/15/2019	0.000000	704.06	704.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		277432100	20190104S000030	2,783.000	EASTMAN CHEMICAL CO		1/4/2019	12/14/2018	1/4/2019	0.000000	1,725.46	1,725.46	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		278642103	20190320S000040	17,903.000	EBAY INC		3/20/2019	2/28/2019	3/20/2019	0.000000	2,506.42	2,506.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		278865100	20190115S000100	5,008.000	ECOLAB INC		1/15/2019	12/17/2018	1/15/2019	0.000000	2,303.68	2,303.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		281020107	20190131S000160	6,445.000	EDISON INTERNATIONAL		1/31/2019	12/28/2018	1/31/2019	0.000000	3,947.56	3,947.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		291011104	20190311S000140	12,386.000	EMERSON ELECTRIC CO		3/11/2019	2/14/2019	3/11/2019	0.000000	6,069.14	6,069.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		292505104	20190329S000580	10,588.000	ENCANA CORP		3/29/2019	3/14/2019	3/29/2019	0.000000	168.75	168.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		29364G103	20190301S000380	3,583.000	ENTERGY CORP		3/1/2019	2/13/2019	3/1/2019	0.000000	3,260.53	3,260.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		294429105	20190329S000240	2,365.000	EQUIFAX INC		3/29/2019	3/11/2019	3/29/2019	0.000000	930.15	930.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		29444U700	20190320S000080	1,590.000	EQUINIX INC		3/20/2019	2/26/2019	3/20/2019	0.000000	3,911.40	3,911.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		29476L107	20190111S000060	7,288.000	EQUITY RESIDENTIAL		1/11/2019	12/31/2018	1/11/2019	0.000000	3,935.52	3,935.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		297178105	20190115S000200	1,307.000	ESSEX PROPERTY TRUST INC		1/15/2019	12/31/2018	1/15/2019	0.000000	2,431.02	2,431.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30034W106	20190320S000060	5,211.000	EVERGY INC		3/20/2019	3/1/2019	3/20/2019	0.000000	2,475.23	2,475.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30040W108	20190329S000080	6,268.000	EVERSOURCE ENERGY		3/29/2019	3/4/2019	3/29/2019	0.000000	3,353.38	3,353.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30161N101	20190308S000170	19,128.000	EXELON CORP		3/8/2019	2/19/2019	3/8/2019	0.000000	6,933.90	6,933.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30212P303	20190327S000040	2,343.000	EXPEDIA GROUP INC		3/27/2019	3/6/2019	3/27/2019	0.000000	749.76	749.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30222T102	20190329S000500	2,903.000	EXTRA SPACE STORAGE INC		3/29/2019	3/14/2019	3/29/2019	0.000000	2,152.58	2,152.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30231G102	20190311S000150	83,748.000	EXXON MOBIL CORP		3/11/2019	2/8/2019	3/11/2019	0.000000	68,673.36	68,673.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		30244S101	20190308S000130	2,737.000	FLIR SYSTEMS INC		3/8/2019	2/21/2019	3/8/2019	0.000000	465.29	465.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		302491303	20190117S000080	2,664.000	FMC CORP		1/17/2019	12/27/2018	1/17/2019	0.000000	1,065.60	1,065.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		311900104	20190227S000150	5,678.000	FASTENAL CO		2/27/2019	1/30/2019	2/27/2019	0.000000	2,441.54	2,441.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		313747206	20190115S000090	1,461.000	FEDERAL REALTY INVESTMENT TRUS		1/15/2019	12/31/2018	1/15/2019	0.000000	1,490.22	1,490.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		31428X106	20190102S000120	4,792.000	FEDEX CORP		1/2/2019	12/7/2018	1/2/2019	0.000000	3,114.80	3,114.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		31620M106	20190329S000170	6,478.000	FIDELITY NATIONAL INFORMATION		3/29/2019	3/14/2019	3/29/2019	0.000000	2,267.30	2,267.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		316773100	20190115S000230	12,969.000	FIFTH THIRD BANCORP		1/15/2019	12/28/2018	1/15/2019	0.000000	2,853.18	2,853.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		337932107	20190301S000120	9,611.000	FIRSTENERGY CORP		3/1/2019	2/6/2019	3/1/2019	0.000000	3,652.18	3,652.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		343412102	20190103S000100	2,770.000	FLUOR CORP		1/3/2019	12/3/2018	1/3/2019	0.000000	581.70	581.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		34354P105	20190118S000050	2,588.000	FLOWSERVE CORP		1/18/2019	1/3/2019	1/18/2019	0.000000	491.72	491.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		344849104	20190201S000110	2,273.000	FOOT LOCKER INC		2/1/2019	1/17/2019	2/1/2019	0.000000	784.19	784.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		345370860	20190301S000330	77,284.000	FORD MOTOR CO		3/1/2019	1/30/2019	3/1/2019	0.000000	11,592.60	11,592.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		34959J108	20190329S000230	5,813.000	FORTIVE CORP		3/29/2019	2/21/2019	3/29/2019	0.000000	406.91	406.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		34964C106	20190313S000040	2,797.000	FORTUNE BRANDS HOME & SECURITY		3/13/2019	2/21/2019	3/13/2019	0.000000	615.34	615.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		354613101	20190111S000070	5,887.000	FRANKLIN RESOURCES INC		1/11/2019	12/28/2018	1/11/2019	0.000000	1,530.62	1,530.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		35671D857	20190201S000090	28,663.000	FREEMPORT-MCMORAN INC		2/1/2019	1/14/2019	2/1/2019	0.000000	1,433.15	1,433.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		36357E109	20190315S000200	3,633.000	ARTHUR J GALLAGHER & CO		3/15/2019	2/28/2019	3/15/2019	0.000000	1,562.19	1,562.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		364760108	20190130S000120	4,225.000	GAP INC/THE		1/30/2019	1/8/2019	1/30/2019	0.000000	1,024.56	1,024.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		369550108	20190208S000120	5,507.000	GENERAL DYNAMICS CORP		2/8/2019	1/17/2019	2/8/2019	0.000000	5,121.51	5,121.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		369604103	20190125S000090	171,187.000	GENERAL ELECTRIC CO		1/25/2019	12/19/2018	1/25/2019	0.000000	1,711.87	1,711.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		370334104	20190201S000160	11,794.000	GENERAL MILLS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	5,779.06	5,779.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		37045V100	20190322S000130	25,964.000	GENERAL MOTORS CO		3/22/2019	3/7/2019	3/22/2019	0.000000	9,866.32	9,866.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		372460105	20190102S000190	2,891.000	GENUINE PARTS CO		1/2/2019	12/6/2018	1/2/2019	0.000000	2,081.52	2,081.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		37555E103	20190328S000290	25,589.000	GILEAD SCIENCES INC		3/28/2019	3/14/2019	3/28/2019	0.000000	16,121.07	16,121.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		37940X102	20190329S000280	3,130.000	GLOBAL PAYMENTS INC		3/29/2019	3/14/2019	3/29/2019	0.000000	31.30	31.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		38141G104	20190328S000310	6,843.000	GOLDMAN SACHS GROUP INC/THE		3/28/2019	2/27/2019	3/28/2019	0.000000	5,474.40	5,474.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		382550101	20190301S000130	4,609.000	GOODYEAR TIRE & RUBBER CO/THE		3/1/2019	1/31/2019	3/1/2019	0.000000	737.44	737.44	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		384802104	201903015000400	902.000	WW GRAINGER INC		3/1/2019	2/8/2019	3/1/2019	0.000000	1,226.72	1,226.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		40412C101	20190329S000350	5,310.000	HCA HEALTHCARE INC		3/29/2019	2/28/2019	3/29/2019	0.000000	2,124.00	2,124.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		40414L109	20190228S000360	9,445.000	HCP INC		2/28/2019	2/15/2019	2/28/2019	0.000000	3,494.65	3,494.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		40434L105	20190102S000110	31,168.000	HP INC		1/2/2019	12/12/2018	1/2/2019	0.000000	4,993.11	4,993.11	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		406216101	20190327S000050	17,329.000	HALLIBURTON CO		3/27/2019	3/5/2019	3/27/2019	0.000000	3,119.22	3,119.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		410345102	20190312S000090	6,822.000	HANESBRANDS INC		3/12/2019	2/15/2019	3/12/2019	0.000000	1,023.30	1,023.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		410345102	20190312S000100	314.000	HANESBRANDS INC		3/12/2019	2/15/2019	3/12/2019	0.000000	47.10	47.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		412822108	20190329S000510	3,221.000	HARLEY-DAVIDSON INC		3/29/2019	3/13/2019	3/29/2019	0.000000	1,207.88	1,207.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		413875105	20190322S000050	2,327.000	HARRIS CORP		3/22/2019	3/7/2019	3/22/2019	0.000000	1,594.00	1,594.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		416515104	20190102S000020	7,060.000	HARTFORD FINANCIAL SERVICES GR		1/2/2019	11/30/2018	1/2/2019	0.000000	2,118.00	2,118.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		418056107	20190215S000110	2,302.000	HASBRO INC		2/15/2019	1/31/2019	2/15/2019	0.000000	1,450.26	1,450.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		423452101	20190301S000160	2,007.000	HELMERICH & PAYNE INC		3/1/2019	2/7/2019	3/1/2019	0.000000	1,424.97	1,424.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		423452101	20190301S000280	150.000	HELMERICH & PAYNE INC		3/1/2019	2/7/2019	3/1/2019	0.000000	106.50	106.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		426261101	20190318S000050	1,529.000	JACK HENRY & ASSOCIATES INC		3/18/2019	2/28/2019	3/18/2019	0.000000	611.60	611.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		427866108	20190315S000260	2,774.000	HERSHEY CO/THE		3/15/2019	2/21/2019	3/15/2019	0.000000	2,002.83	2,002.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		42809H107	20190329S000390	4,922.000	HESS CORP		3/29/2019	3/15/2019	3/29/2019	0.000000	1,230.50	1,230.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		42824C109	20190102S000140	28,987.000	HEWLETT PACKARD ENTERPRISE CO		1/2/2019	12/11/2018	1/2/2019	0.000000	3,261.04	3,261.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		43300A203	20190329S000470	5,866.000	HILTON WORLDWIDE HOLDINGS INC		3/29/2019	2/28/2019	3/29/2019	0.000000	879.90	879.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		436106108	20190313S000080	3,153.000	HOLLYFRONTIER CORP		3/13/2019	2/26/2019	3/13/2019	0.000000	1,040.49	1,040.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		437076102	20190328S000320	22,343.000	HOME DEPOT INC/THE		3/28/2019	3/13/2019	3/28/2019	0.000000	30,366.48	30,366.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		438516106	20190308S0000200	14,843.000	HONEYWELL INTERNATIONAL INC		3/8/2019	2/21/2019	3/8/2019	0.000000	12,007.26	12,007.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		440452100	20190215S0000150	5,393.000	HORMEL FOODS CORP		2/15/2019	1/11/2019	2/15/2019	0.000000	1,132.53	1,132.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		44107P104	20190115S0000180	14,679.000	HOST HOTELS & RESORTS INC		1/15/2019	12/28/2018	1/15/2019	0.000000	3,669.75	3,669.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		444859102	20190125S000060	2,714.000	HUMANA INC		1/25/2019	12/28/2018	1/25/2019	0.000000	1,357.00	1,357.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		445658107	20190222S000120	1,728.000	JB HUNT TRANSPORT SERVICES INC		2/22/2019	2/7/2019	2/22/2019	0.000000	449.28	449.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		446150104	20190102S000070	21,750.000	HUNTINGTON BANCSHARES INC/OH		1/2/2019	12/17/2018	1/2/2019	0.000000	3,045.00	3,045.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		446413106	20190308S000120	850.000	HUNTINGTON INGALLS INDUSTRIES		3/8/2019	2/21/2019	3/8/2019	0.000000	731.00	731.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		452308109	20190110S000040	6,038.000	ILLINOIS TOOL WORKS INC		1/10/2019	12/28/2018	1/10/2019	0.000000	6,038.00	6,038.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		458140100	20190301S000290	90,279.000	INTEL CORP		3/1/2019	2/6/2019	3/1/2019	0.000000	28,437.89	28,437.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		45866F104	20190329S000370	11,267.000	INTERCONTINENTAL EXCHANGE INC		3/29/2019	3/14/2019	3/29/2019	0.000000	3,098.43	3,098.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		459200101	20190311S000090	17,977.000	INTERNATIONAL BUSINESS MACHINE		3/11/2019	2/7/2019	3/9/2019	0.000000	28,223.89	28,223.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		459506101	20190107S000120	2,004.000	INTERNATIONAL FLAVORS & FRAGRA		1/7/2019	12/27/2018	1/7/2019	0.000000	1,462.92	1,462.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		460146103	20190315S000110	8,012.000	INTERNATIONAL PAPER CO		3/15/2019	2/20/2019	3/15/2019	0.000000	4,006.00	4,006.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		460690100	20190315S000210	7,603.000	INTERPUBLIC GROUP OF COS INC/T		3/15/2019	2/28/2019	3/15/2019	0.000000	1,786.71	1,786.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		461202103	20190118S000060	5,134.000	INTUIT INC		1/18/2019	1/9/2019	1/18/2019	0.000000	2,412.98	2,412.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		46284V101	20190103S000110	5,636.000	IRON MOUNTAIN INC		1/3/2019	12/14/2018	1/3/2019	0.000000	3,443.60	3,443.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		46625H100	20190131S000230	65,779.000	JPMORGAN CHASE & CO		1/31/2019	1/3/2019	1/31/2019	0.000000	52,623.20	52,623.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		469814107	20190315S000100	2,365.000	JACOBS ENGINEERING GROUP INC		3/15/2019	2/14/2019	3/15/2019	0.000000	402.05	402.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		47233W109	20190228S000330	5,560.000	JEFFERIES FINANCIAL GROUP INC		2/28/2019	2/14/2019	2/28/2019	0.000000	695.00	695.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		478160104	20190312S000190	53,051.000	JOHNSON & JOHNSON		3/12/2019	2/25/2019	3/12/2019	0.000000	47,745.90	47,745.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		48203R104	20190322S000060	6,827.000	JUNIPER NETWORKS INC		3/22/2019	2/28/2019	3/22/2019	0.000000	1,297.13	1,297.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		482480100	20190301S000390	3,028.000	KLA-TENCOR CORP		3/1/2019	2/14/2019	3/1/2019	0.000000	2,271.00	2,271.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		485170302	20190116S000030	2,012.000	KANSAS CITY SOUTHERN		1/16/2019	12/28/2018	1/16/2019	0.000000	724.32	724.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		487836108	20190315S000270	5,011.000	KELLOGG CO		3/15/2019	3/4/2019	3/15/2019	0.000000	2,806.16	2,806.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		493267108	20190315S000160	20,464.000	KEYCORP		3/15/2019	3/4/2019	3/15/2019	0.000000	3,478.88	3,478.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		494368103	20190103S000140	6,848.000	KIMBERLY-CLARK CORP		1/3/2019	12/6/2018	1/3/2019	0.000000	6,848.00	6,848.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		49446R109	20190115S000240	8,300.000	KIMCO REALTY CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	2,324.00	2,324.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		49446R109	20190115S000250	35.0000	KIMCO REALTY CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	9.80	9.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		49456B101	20190215S000230	37,545.0000	KINDER MORGAN INC/DI		2/15/2019	1/30/2019	2/15/2019	0.000000	7,509.00	7,509.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		500754106	20190322S000110	12,302.0000	KRAFT HEINZ CO/THE		3/22/2019	3/7/2019	3/22/2019	0.000000	4,920.80	4,920.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		501044101	20190301S000210	15,785.0000	KROGER CO/THE		3/1/2019	2/14/2019	3/1/2019	0.000000	2,209.90	2,209.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		501797104	20190308S000180	4,517.0000	L BRANDS INC		3/8/2019	2/21/2019	3/8/2019	0.000000	1,355.10	1,355.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		502413107	20190315S000150	1,557.0000	L3 TECHNOLOGIES INC		3/15/2019	2/28/2019	3/15/2019	0.000000	1,323.45	1,323.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		513272104	20190301S000190	2,897.0000	LAMB WESTON HOLDINGS INC		3/1/2019	1/31/2019	3/1/2019	0.000000	579.40	579.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		518439104	20190315S000320	4,350.0000	ESTEE LAUDER COS INC/THE		3/15/2019	2/27/2019	3/15/2019	0.000000	1,870.50	1,870.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		524660107	20190115S000070	2,564.0000	LEGGETT & PLATT INC		1/15/2019	12/13/2018	1/15/2019	0.000000	974.32	974.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		526057104	20190208S000190	5,787.0000	LENNAR CORP		2/8/2019	1/24/2019	2/8/2019	0.000000	231.48	231.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		532457108	20190308S000140	18,649.0000	ELI LILLY & CO		3/8/2019	2/14/2019	3/8/2019	0.000000	12,028.61	12,028.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		534187109	20190201S000130	4,225.0000	LINCOLN NATIONAL CORP		2/1/2019	1/9/2019	2/1/2019	0.000000	1,563.25	1,563.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		539830109	20190329S000140	4,895.0000	LOCKHEED MARTIN CORP		3/29/2019	2/28/2019	3/29/2019	0.000000	10,769.00	10,769.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		540424108	20190312S000160	5,469.0000	LOEWS CORP		3/12/2019	2/26/2019	3/12/2019	0.000000	341.81	341.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		548661107	20190206S000060	15,883.0000	LOWE'S COS INC		2/6/2019	1/22/2019	2/6/2019	0.000000	7,623.84	7,623.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		55261F104	20190329S000460	2,776.0000	M&T BANK CORP		3/29/2019	3/1/2019	3/29/2019	0.000000	2,776.00	2,776.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		552953101	20190315S000350	254.0000	MGM RESORTS INTERNATIONAL		3/15/2019	3/7/2019	3/15/2019	0.000000	33.02	33.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		552953101	20190315S000360	9,653.0000	MGM RESORTS INTERNATIONAL		3/15/2019	3/7/2019	3/15/2019	0.000000	1,254.89	1,254.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		55354G100	20190315S000170	1,741.0000	MSCI INC		3/15/2019	2/21/2019	3/15/2019	0.000000	1,009.78	1,009.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		554362101	20190301S000180	2,093.0000	MADERICH CO/THE		3/1/2019	2/20/2019	3/1/2019	0.000000	1,569.75	1,569.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		55616P104	20190102S000130	6,046.0000	MACY'S INC		1/2/2019	12/13/2018	1/2/2019	0.000000	2,282.37	2,282.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		565849106	20190311S000160	16,443.0000	MARATHON OIL CORP		3/11/2019	2/19/2019	3/11/2019	0.000000	822.15	822.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		56585A102	20190311S000100	13,665.0000	MARATHON PETROLEUM CORP		3/11/2019	2/19/2019	3/11/2019	0.000000	7,242.45	7,242.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		571748102	20190215S000170	9,564.0000	MARSH & MCLENNAN COS INC		2/15/2019	1/29/2019	2/15/2019	0.000000	4,135.06	4,135.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		571903202	20190329S000200	5,601.0000	MARRIOTT INTERNATIONAL INC/MD		3/29/2019	2/28/2019	3/29/2019	0.000000	2,296.41	2,296.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		573284106	20190329S000360	1,240.0000	MARTIN MARIETTA MATERIALS INC		3/29/2019	3/1/2019	3/29/2019	0.000000	595.20	595.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		574599106	20190211S000060	6,043.0000	MASCO CORP		2/11/2019	1/10/2019	2/11/2019	0.000000	725.16	725.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		57636Q104	20190208S000150	17,973.0000	MASTERCARD INC		2/8/2019	1/8/2019	2/8/2019	0.000000	5,931.09	5,931.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		57772K101	20190314S000040	5,481.0000	MAXIM INTEGRATED PRODUCTS INC		3/14/2019	2/27/2019	3/14/2019	0.000000	2,521.26	2,521.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		579780206	20190114S000100	2,409.0000	MCCORMICK & CO INC/MD		1/14/2019	12/28/2018	1/14/2019	0.000000	1,373.13	1,373.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		580135101	20190315S000180	15,249.0000	MCDONALD'S CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	17,688.84	17,688.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		58155Q103	20190102S000210	3,935.0000	MCKESSON CORP		1/2/2019	11/30/2018	1/2/2019	0.000000	1,534.65	1,534.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		58933Y105	20190108S000060	52,384.0000	MERCK & CO INC		1/8/2019	12/14/2018	1/8/2019	0.000000	28,811.20	28,811.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		59156R108	20190313S000060	19,520.0000	METLIFE INC		3/13/2019	2/4/2019	3/13/2019	0.000000	8,198.40	8,198.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		594918104	20190314S000410	152,884.0000	MICROSOFT CORP		3/14/2019	2/20/2019	3/14/2019	0.000000	70,326.64	70,326.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		595017104	20190307S000290	4,678.0000	MICROCHIP TECHNOLOGY INC		3/7/2019	2/20/2019	3/7/2019	0.000000	1,707.47	1,707.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		59522A103	20190131S000180	2,252.0000	MID-AMERICA APARTMENT COMMUNIT		1/31/2019	1/14/2019	1/31/2019	0.000000	2,161.92	2,161.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		60871R209	20190315S000240	3,705.0000	MOLSON COORS BREWING CO		3/15/2019	3/1/2019	3/15/2019	0.000000	1,519.05	1,519.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		609207105	20190114S000120	28,758.0000	MONDELEZ INTERNATIONAL INC		1/14/2019	12/28/2018	1/14/2019	0.000000	7,477.08	7,477.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		615369105	20190318S000070	3,297.0000	MOODY S CORP		3/18/2019	2/22/2019	3/18/2019	0.000000	1,648.50	1,648.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		617446448	20190215S000220	25,860.0000	MORGAN STANLEY		2/15/2019	1/30/2019	2/15/2019	0.000000	7,758.00	7,758.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		61945C103	20190321S000090	7,015.0000	MOSAIC CO/THE		3/21/2019	3/6/2019	3/21/2019	0.000000	175.38	175.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		620076307	20190115S000120	3,196.0000	MOTOROLA SOLUTIONS INC		1/15/2019	12/13/2018	1/15/2019	0.000000	1,821.72	1,821.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		629377508	20190215S000260	5,735.0000	NRG ENERGY INC		2/15/2019	1/31/2019	2/15/2019	0.000000	172.05	172.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		631103108	20190329S000410	2,270.0000	NASDAQ INC		3/29/2019	3/14/2019	3/29/2019	0.000000	998.80	998.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		637071101	20190329S000270	7,583.0000	NATIONAL OILWELL VARCO INC		3/29/2019	3/14/2019	3/29/2019	0.000000	379.15	379.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		64110D104	20190123S000050	4,982.0000	NETAPP INC		1/23/2019	1/3/2019	1/23/2019	0.000000	1,992.80	1,992.80	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	DV		551229106	20190315S000190	8,495.000	NEWELL BRANDS INC		3/15/2019	2/27/2019	3/15/2019	0.000000	1,953.85	1,953.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		651639106	20190321S000070	10,536.000	NEWMONT MINING CORP		3/21/2019	3/6/2019	3/21/2019	0.000000	1,475.04	1,475.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		65339F101	20190315S000310	9,454.000	NEXTERA ENERGY INC		3/15/2019	2/27/2019	3/15/2019	0.000000	11,817.50	11,817.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		654106103	20190102S000200	25,222.000	NIKE INC		1/2/2019	11/30/2018	1/2/2019	0.000000	5,548.84	5,548.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		65473P105	20190220S000120	7,186.000	NISOURCE INC		2/20/2019	2/8/2019	2/20/2019	0.000000	1,437.20	1,437.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		655044105	20190225S000100	9,491.000	NOBLE ENERGY INC		2/25/2019	2/8/2019	2/25/2019	0.000000	1,044.01	1,044.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		655664100	20190326S000020	2,251.000	NORDSTROM INC		3/26/2019	3/8/2019	3/26/2019	0.000000	832.87	832.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		655944108	20190311S000080	5,387.000	NORFOLK SOUTHERN CORP		3/11/2019	2/1/2019	3/11/2019	0.000000	4,632.82	4,632.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		665859104	20190102S000030	4,398.000	NORTHERN TRUST CORP		1/2/2019	12/13/2018	1/1/2019	0.000000	2,418.90	2,418.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		666807102	20190313S000070	3,434.000	NORTHROP GRUMMAN CORP		3/13/2019	2/22/2019	3/13/2019	0.000000	4,120.80	4,120.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		670346105	20190211S000080	6,210.000	NUCOR CORP		2/11/2019	12/28/2018	2/11/2019	0.000000	2,484.00	2,484.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		67066G104	20190322S000080	12,066.000	NVIDIA CORP		3/22/2019	2/28/2019	3/22/2019	0.000000	1,930.56	1,930.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		674599105	20190115S000030	15,063.000	OCCIDENTAL PETROLEUM CORP		1/15/2019	12/7/2018	1/15/2019	0.000000	11,749.14	11,749.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		681919106	20190109S000080	4,419.000	OMNICOM GROUP INC		1/9/2019	12/20/2018	1/9/2019	0.000000	2,651.40	2,651.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		682680103	20190214S000240	8,137.000	ONEOK INC		2/14/2019	1/25/2019	2/14/2019	0.000000	6,997.82	6,997.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		68389X105	20190130S000110	53,209.000	ORACLE CORP		1/30/2019	1/15/2019	1/30/2019	0.000000	10,109.71	10,109.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693475105	20190205S000050	9,127.000	PNC FINANCIAL SERVICES GROUP I		2/5/2019	1/16/2019	2/5/2019	0.000000	8,670.65	8,670.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693506107	20190312S000110	4,745.000	PPG INDUSTRIES INC		3/12/2019	2/21/2019	3/12/2019	0.000000	2,277.60	2,277.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		69361T106	20190102S000240	13,779.000	PPL CORP		1/2/2019	12/7/2018	1/2/2019	0.000000	5,649.39	5,649.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693656100	20190329S000220	1,498.000	PVH CORP		3/29/2019	2/27/2019	3/29/2019	0.000000	56.18	56.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693718108	20190104S000040	6,965.000	PACCAR INC		1/4/2019	12/13/2018	1/4/2019	0.000000	13,810.00	13,810.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693718108	20190305S000060	978.000	PACCAR INC		3/5/2019	2/11/2019	3/5/2019	0.000000	312.96	312.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		693718108	20190305S000070	5,934.000	PACCAR INC		3/5/2019	2/11/2019	3/5/2019	0.000000	1,898.88	1,898.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		695156109	20190115S000160	1,861.000	PACKAGING CORP OF AMERICA		1/15/2019	12/14/2018	1/15/2019	0.000000	1,470.19	1,470.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		701094104	20190301S000370	2,618.000	PARKER-HANNIFIN CORP		3/1/2019	2/7/2019	3/1/2019	0.000000	1,989.68	1,989.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		704326107	20190215S000250	6,322.000	PAYCHEX INC		2/15/2019	1/31/2019	2/15/2019	0.000000	3,540.32	3,540.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		712704105	20190215S000130	7,466.000	PEOPLE'S UNITED FINANCIAL INC		2/15/2019	1/31/2019	2/15/2019	0.000000	1,306.55	1,306.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		713448108	20190107S000050	27,858.000	PEPSICO INC		1/7/2019	12/6/2018	1/7/2019	0.000000	25,838.30	25,838.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		713448108	20190329S000180	27,922.000	PEPSICO INC		3/29/2019	2/28/2019	3/29/2019	0.000000	25,897.66	25,897.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		714046109	20190208S000110	2,200.000	PERKINELMER INC		2/8/2019	1/17/2019	2/8/2019	0.000000	154.00	154.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		717081103	20190301S000220	114,342.000	PFIZER INC		3/1/2019	1/31/2019	3/1/2019	0.000000	41,163.12	41,163.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		718172109	20190111S000090	30,619.000	PHILIP MORRIS INTERNATIONAL IN		1/11/2019	12/19/2018	1/11/2019	0.000000	33,858.49	33,858.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		718172109	20190111S000090	30,619.000	PHILIP MORRIS INTERNATIONAL IN		1/11/2019	12/19/2018	1/11/2019	0.000000	1,047.17	1,047.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		718546104	20190301S000340	8,392.000	PHILLIPS 66		3/1/2019	2/15/2019	3/1/2019	0.000000	6,713.60	6,713.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		723484101	20190301S000250	2,217.000	PINNACLE WEST CAPITAL CORP		3/1/2019	1/31/2019	3/1/2019	0.000000	1,635.04	1,635.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74144T108	20190329S000260	4,760.000	T ROWE PRICE GROUP INC		3/29/2019	3/14/2019	3/29/2019	0.000000	3,617.60	3,617.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74251V102	20190329S000110	4,107.000	PRINCIPAL FINANCIAL GROUP INC		3/29/2019	3/1/2019	3/29/2019	0.000000	2,217.78	2,217.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74251V102	20190329S000210	1,100.000	PRINCIPAL FINANCIAL GROUP INC		3/29/2019	3/1/2019	3/29/2019	0.000000	594.00	594.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		742718109	20190215S000200	49,282.000	PROCTER & GAMBLE CO/TH		2/15/2019	1/17/2019	2/15/2019	0.000000	35,345.05	35,345.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		743315103	20190211S000090	11,534.000	PROGRESSIVE CORP/TH		2/11/2019	2/1/2019	2/11/2019	0.000000	28,996.48	28,996.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74340W103	20190329S000360	12,453.000	PROLOGIS INC		3/29/2019	3/14/2019	3/29/2019	0.000000	6,600.09	6,600.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		744320102	20190314S000040	8,169.000	PRUDENTIAL FINANCIAL INC		3/14/2019	2/19/2019	3/14/2019	0.000000	8,169.00	8,169.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		744573106	20190329S000480	9,998.000	PUBLIC SERVICE ENTERPRISE GROU		3/29/2019	3/7/2019	3/29/2019	0.000000	4,699.06	4,699.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74460D109	20190328S000300	2,966.000	PUBLIC STORAGE		3/28/2019	3/12/2019	3/28/2019	0.000000	5,932.00	5,932.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		745867101	20190103S000120	5,147.000	PULTEGROUP INC		1/3/2019	12/17/2018	1/3/2019	0.000000	566.17	566.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		747525103	20190328S000280	23,977.000	QUALCOMM INC		3/28/2019	3/6/2019	3/28/2019	0.000000	14,865.74	14,865.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		74762E102	20190116S000040	2,889.000	QUANTA SERVICES INC		1/16/2019	12/31/2018	1/16/2019	0.000000	115.56	115.56	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	DV		74834L100	20190130S000100	2,692.000	QUEST DIAGNOSTICS INC		1/30/2019	1/14/2019	1/30/2019	0.000000	1,426.76	1,426.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		751212101	20190111S000050	1,079.000	RALPH LAUREN CORP		1/11/2019	12/27/2018	1/11/2019	0.000000	674.38	674.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		754730109	20190117S000070	2,551.000	RAYMOND JAMES FINANCIAL INC		1/17/2019	1/2/2019	1/17/2019	0.000000	867.34	867.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		755111507	20190131S000190	5,629.000	RAYTHEON CO		1/31/2019	12/31/2018	1/31/2019	0.000000	4,883.16	4,883.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		756109104	20190115S000170	5,838.000	REALTY INCOME CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	1,290.20	1,290.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		756109104	20190215S000270	5,838.000	REALTY INCOME CORP		2/15/2019	1/31/2019	2/15/2019	0.000000	1,316.47	1,316.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		756109104	20190315S000370	5,838.000	REALTY INCOME CORP		3/15/2019	2/28/2019	3/15/2019	0.000000	1,316.47	1,316.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		758849103	20190307S000260	3,352.000	REGENCY CENTERS CORP		3/7/2019	2/22/2019	3/7/2019	0.000000	1,960.92	1,960.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		7591EP100	20190102S000050	21,715.000	REGIONS FINANCIAL CORP		1/2/2019	12/6/2018	1/2/2019	0.000000	3,040.10	3,040.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		760759100	20190115S000050	4,302.000	REPUBLIC SERVICES INC		1/15/2019	12/31/2018	1/15/2019	0.000000	1,613.25	1,613.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		761152107	20190314S000390	2,819.000	RESMED INC		3/14/2019	2/6/2019	3/14/2019	0.000000	1,043.03	1,043.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		770323103	20190315S000230	2,403.000	ROBERT HALF INTERNATIONAL INC		3/15/2019	2/22/2019	3/15/2019	0.000000	744.93	744.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		773903109	20190311S000120	2,367.000	ROCKWELL AUTOMATION INC		3/11/2019	2/15/2019	3/11/2019	0.000000	2,315.39	2,315.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		775711104	20190311S000050	2,914.000	ROLLINS INC		3/11/2019	2/8/2019	3/11/2019	0.000000	305.97	305.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		776696106	20190123S000020	2,046.000	ROPER TECHNOLOGIES INC		1/23/2019	1/8/2019	1/23/2019	0.000000	946.28	946.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		778296103	20190329S000310	7,385.000	ROSS STORES INC		3/29/2019	3/15/2019	3/29/2019	0.000000	1,883.18	1,883.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		78409V104	20190312S000140	4,963.000	S&P GLOBAL INC		3/12/2019	2/25/2019	3/12/2019	0.000000	2,828.91	2,828.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		78440X101	20190115S000130	1,687.000	SL GREEN REALTY CORP		1/15/2019	12/31/2018	1/15/2019	0.000000	1,433.95	1,433.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		80589M102	20190102S000150	2,809.000	SCANA CORP		1/2/2019	12/7/2018	1/2/2019	0.000000	347.47	347.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		806857108	20190111S000030	27,263.000	SCHLUMBERGER LTD		1/11/2019	12/4/2018	1/11/2019	0.000000	13,631.50	13,631.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		808513105	20190228S000380	23,775.000	CHARLES SCHWAB CORPITHE		2/28/2019	2/13/2019	2/28/2019	0.000000	4,041.75	4,041.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		81211K100	20190322S000040	3,104.000	SEALED AIR CORP		3/22/2019	3/7/2019	3/22/2019	0.000000	496.64	496.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		816851109	20190115S000190	5,413.000	SEMPRA ENERGY		1/15/2019	12/28/2018	1/15/2019	0.000000	4,844.64	4,844.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		824348106	20190308S000230	1,630.000	SHERWIN-WILLIAMS CO/THE		3/8/2019	2/22/2019	3/8/2019	0.000000	1,841.90	1,841.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		828806109	20190228S000390	6,118.000	SIMON PROPERTY GROUP INC		2/28/2019	2/13/2019	2/28/2019	0.000000	12,541.90	12,541.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		83088M102	20190319S0002410	3,512.000	SKYWORKS SOLUTIONS INC		3/19/2019	2/25/2019	3/19/2019	0.000000	1,334.56	1,334.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		831865209	20190215S000210	2,846.000	AO SMITH CORP		2/15/2019	1/30/2019	2/15/2019	0.000000	626.12	626.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		832696405	20190301S000270	2,250.000	JM SMUCKER CO/THE		3/1/2019	2/14/2019	3/1/2019	0.000000	1,912.50	1,912.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		833034101	20190311S000060	1,101.000	SNAP-ON INC		3/11/2019	2/22/2019	3/11/2019	0.000000	1,045.95	1,045.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		842587107	20190306S000070	20,352.000	SOUTHERN CO/THE		3/6/2019	2/15/2019	3/6/2019	0.000000	12,211.20	12,211.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		844741108	20190102S000170	10,158.000	SOUTHWEST AIRLINES CO		1/2/2019	12/4/2018	1/2/2019	0.000000	1,625.28	1,625.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		844741108	20190327S000020	10,011.000	SOUTHWEST AIRLINES CO		3/27/2019	3/5/2019	3/27/2019	0.000000	1,601.76	1,601.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		854502101	20190319S0002420	2,988.000	STANLEY BLACK & DECKER INC		3/19/2019	3/4/2019	3/19/2019	0.000000	1,972.08	1,972.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		855244109	20190222S000130	24,540.000	STARBUCKS CORP		2/22/2019	2/6/2019	2/22/2019	0.000000	8,834.40	8,834.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		857477103	20190116S000060	7,507.000	STATE STREET CORP		1/16/2019	12/31/2018	1/16/2019	0.000000	3,528.29	3,528.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		863667101	20190131S000200	6,143.000	STRYKER CORP		1/31/2019	12/28/2018	1/31/2019	0.000000	3,194.36	3,194.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		867914103	20190315S000340	8,887.000	SUNTRUST BANKS INC		3/15/2019	2/27/2019	3/15/2019	0.000000	4,443.50	4,443.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		871503108	20190313S000050	12,638.000	SYMANTEC CORP		3/13/2019	2/15/2019	3/13/2019	0.000000	947.85	947.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		871658103	20190214S000260	13,080.000	SYNCHRONY FINANCIAL		2/14/2019	2/1/2019	2/14/2019	0.000000	2,746.80	2,746.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		871829107	20190125S000070	9,459.000	SYSCO CORP		1/25/2019	1/3/2019	1/25/2019	0.000000	3,689.01	3,689.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		872540109	20190307S000250	24,479.000	TJX COS INC/THE		3/7/2019	2/13/2019	3/7/2019	0.000000	4,773.41	4,773.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		87612E106	20190311S000070	10,322.000	TARGET CORP		3/11/2019	2/19/2019	3/10/2019	0.000000	6,606.08	6,606.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		882508104	20190211S000070	19,000.000	TEXAS INSTRUMENTS INC		2/11/2019	1/30/2019	2/11/2019	0.000000	14,630.00	14,630.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		883203101	20190102S000100	4,893.000	TEXTRON INC		1/2/2019	12/13/2018	1/1/2019	0.000000	97.86	97.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		883556102	20190115S000060	7,934.000	THERMO FISHER SCIENTIFIC INC		1/15/2019	12/14/2018	1/15/2019	0.000000	1,348.78	1,348.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		88579Y101	20190312S000180	11,518.000	3M CO		3/12/2019	2/14/2019	3/12/2019	0.000000	16,585.92	16,585.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		886547108	20190110S000030	2,146.000	TIFFANY & CO		1/10/2019	12/19/2018	1/10/2019	0.000000	1,180.30	1,180.30	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
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		891027104	201902015000070	2,030.000	TORCHMARK CORP		2/1/2019	1/3/2019	2/1/2019	0.000000	324.80	324.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		891906109	201901025000230	3,306.000	TOTAL SYSTEM SERVICES INC		1/2/2019	12/17/2018	1/2/2019	0.000000	429.78	429.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		892356106	201903125000120	2,415.000	TRACTOR SUPPLY CO		3/12/2019	2/22/2019	3/12/2019	0.000000	748.65	748.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		89417E109	201903295000130	5,240.000	TRAVELERS COS INC/THE		3/29/2019	3/8/2019	3/29/2019	0.000000	4,034.80	4,034.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		902494103	201903155000090	5,837.000	TYSON FOODS INC		3/15/2019	2/28/2019	3/15/2019	0.000000	2,188.88	2,188.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		902653104	201901315000210	5,450.000	UDR INC		1/31/2019	1/9/2019	1/31/2019	0.000000	1,757.63	1,757.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		902973304	201901155000220	30,049.000	US BANCORP		1/15/2019	12/28/2018	1/15/2019	0.000000	11,118.13	11,118.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		907818108	201903295000420	14,574.000	UNION PACIFIC CORP		3/29/2019	2/27/2019	3/29/2019	0.000000	12,825.12	12,825.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		911312106	201903125000170	13,752.000	UNITED PARCEL SERVICE INC		3/12/2019	2/25/2019	3/12/2019	0.000000	13,201.92	13,201.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		913017109	201903115000130	16,053.000	UNITED TECHNOLOGIES CORP		3/11/2019	2/14/2019	3/10/2019	0.000000	11,798.96	11,798.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		91324P102	201903195002430	19,030.000	UNITEDHEALTH GROUP INC		3/19/2019	3/8/2019	3/19/2019	0.000000	17,127.00	17,127.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		913903100	201903155000130	1,686.000	UNIVERSAL HEALTH SERVICES INC		3/15/2019	2/28/2019	3/15/2019	0.000000	168.60	168.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		91529Y106	201902155000160	4,327.000	UNUM GROUP		2/15/2019	1/25/2019	2/15/2019	0.000000	1,125.02	1,125.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		918204108	201903185000090	6,436.000	VF CORP		3/18/2019	3/7/2019	3/18/2019	0.000000	3,282.36	3,282.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		91913Y100	201903055000080	6,393.000	VALERO ENERGY CORP		3/5/2019	2/12/2019	3/5/2019	0.000000	7,553.70	7,553.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92276F100	201901145000080	7,051.000	VENTAS INC		1/14/2019	12/31/2018	1/14/2019	0.000000	5,587.92	5,587.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92343V104	201902015000150	81,734.000	VERIZON COMMUNICATIONS INC		2/1/2019	1/9/2019	2/1/2019	0.000000	49,244.74	49,244.74	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92345Y106	201903295000030	3,256.000	VERISK ANALYTICS INC		3/29/2019	3/14/2019	3/29/2019	0.000000	814.00	814.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92553P201	201901025000260	6,962.000	VIACOM INC		1/2/2019	12/14/2018	1/2/2019	0.000000	1,392.40	1,392.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92826C839	201903055000090	34,760.000	VISA INC		3/5/2019	2/14/2019	3/5/2019	0.000000	8,690.00	8,690.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		929042109	2019021450000230	3,425.000	VORNADO REALTY TRUST		2/14/2019	1/25/2019	2/14/2019	0.000000	2,260.50	2,260.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		929160109	201903085000220	2,612.000	VULCAN MATERIALS CO		3/8/2019	2/21/2019	3/8/2019	0.000000	809.72	809.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		92939U106	2019030150000170	6,241.000	WEC ENERGY GROUP INC		3/1/2019	2/13/2019	3/1/2019	0.000000	3,682.19	3,682.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		931142103	201901025000060	28,267.000	WALMART INC		1/2/2019	12/6/2018	1/2/2019	0.000000	14,698.84	14,698.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		931427108	201903125000130	15,902.000	WALGREENS BOOTS ALLIANCE INC		3/12/2019	2/14/2019	3/12/2019	0.000000	6,996.88	6,996.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		94106L109	201903225000120	7,759.000	WASTE MANAGEMENT INC		3/22/2019	3/7/2019	3/22/2019	0.000000	3,976.49	3,976.49	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		949746101	2019030150000320	83,801.000	WELLS FARGO & CO		3/1/2019	1/31/2019	3/1/2019	0.000000	37,710.45	37,710.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		95040Q104	201902285000410	7,431.000	WELLTOWER INC		2/28/2019	2/21/2019	2/28/2019	0.000000	6,464.97	6,464.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		958102105	2019011450000110	5,725.000	WESTERN DIGITAL CORP		1/14/2019	12/27/2018	1/14/2019	0.000000	2,862.50	2,862.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		959802109	2019032950000190	8,759.000	WESTERN UNION CO/THE		3/29/2019	3/14/2019	3/29/2019	0.000000	1,751.80	1,751.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		96145D105	201902255000070	5,015.000	WESTROCK CO		2/25/2019	2/14/2019	2/25/2019	0.000000	2,281.83	2,281.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		962166104	201903225000100	14,820.000	WEYERHAEUSER CO		3/22/2019	2/28/2019	3/22/2019	0.000000	5,038.80	5,038.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		963320106	2019030150000250	1,262.000	WHIRLPOOL CORP		3/1/2019	2/28/2019	3/1/2019	0.000000	1,451.30	1,451.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		969457100	201903255000060	23,945.000	WILLIAMS COS INC/THE		3/25/2019	3/7/2019	3/25/2019	0.000000	9,099.10	9,099.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		983134107	201902265000040	1,936.000	WYNN RESORTS LTD		2/26/2019	2/14/2019	2/26/2019	0.000000	1,452.00	1,452.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		983898100	201901225000040	141.000	XCEL ENERGY INC		1/22/2019	12/27/2018	1/20/2019	0.000000	53.58	53.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		983898100	201901225000050	10,027.000	XCEL ENERGY INC		1/22/2019	12/27/2018	1/20/2019	0.000000	3,810.26	3,810.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		983919101	201902215000180	5,005.000	XILINX INC		2/21/2019	2/5/2019	2/21/2019	0.000000	1,801.80	1,801.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		984121608	2019013150000170	4,101.000	XEROX CORP		1/31/2019	12/28/2018	1/31/2019	0.000000	1,025.25	1,025.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		98419M100	201903145000430	3,555.000	XYLEM INC/NY		3/14/2019	2/13/2019	3/14/2019	0.000000	853.20	853.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		988498101	2019030850000160	6,178.000	YUM! BRANDS INC		3/8/2019	2/13/2019	3/8/2019	0.000000	2,594.76	2,594.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		98956P102	2019013150000240	4,035.000	ZIMMER BIOMET HOLDINGS INC		1/31/2019	12/27/2018	1/31/2019	0.000000	968.40	968.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		989701107	2019022150000190	3,802.000	ZIONS BANCORP NA		2/21/2019	2/13/2019	2/21/2019	0.000000	1,140.60	1,140.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		98978V103	2019030150000150	9,584.000	ZOETIS INC		3/1/2019	1/17/2019	3/1/2019	0.000000	1,558.66	1,558.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0176J109	2019032950000540	1,880.000	ALLEGION PLC		3/29/2019	3/14/2019	3/29/2019	0.000000	507.60	507.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0177J108	2019031850000110	6,271.000	ALLERGAN PLC		3/15/2019	2/14/2019	3/15/2019	0.000000	4,640.54	4,640.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G0408V102	2019021550000180	4,764.000	AON PLC		2/15/2019	1/31/2019	2/15/2019	0.000000	1,905.60	1,905.60	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
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G29163103	201903225000170	8,573.000	EATON CORP PLC		3/22/2019	3/7/2019	3/22/2019	0.000000	6,086.83	6,086.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G3223R108	201903205000070	804.000	EVEREST RE GROUP LTD		3/20/2019	3/5/2019	3/20/2019	0.000000	1,125.60	1,125.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G47791101	201903295000550	4,859.000	INGERSOLL-RAND PLC		3/29/2019	3/7/2019	3/29/2019	0.000000	2,575.27	2,575.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G491BT108	201903015000360	8,137.000	INVESCO LTD		3/1/2019	2/13/2019	3/1/2019	0.000000	2,441.10	2,441.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G51502105	201901115000130	18,216.000	JOHNSON CONTROLS INTERNATIONAL		1/11/2019	12/14/2018	1/11/2019	0.000000	4,736.68	4,736.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G5494J103	201903225000180	10,900.000	LINDE PLC		3/22/2019	3/7/2019	3/22/2019	0.000000	9,537.50	9,537.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G5960L103	201901185000100	26,566.000	MEDTRONIC PLC		1/18/2019	12/27/2018	1/18/2019	0.000000	13,283.00	13,283.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G6095L109	201902205000170	5,212.000	APTIV PLC		2/20/2019	2/5/2019	2/20/2019	0.000000	1,145.44	1,145.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G6518L108	201903215000080	7,022.000	NIELSEN HOLDINGS PLC		3/21/2019	3/5/2019	3/21/2019	0.000000	2,457.70	2,457.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G7945M107	201901025000310	4,937.000	SEAGATE TECHNOLOGY PLC		1/2/2019	12/18/2018	1/2/2019	0.000000	3,110.31	3,110.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G7945M107	201901025000320	211.000	SEAGATE TECHNOLOGY PLC		1/2/2019	12/18/2018	1/2/2019	0.000000	132.93	132.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G7500T104	201902085000130	3,159.000	PENTAIR PLC		2/8/2019	1/24/2019	2/8/2019	0.000000	568.62	568.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G96629103	201901155000280	2,570.000	WILLIS TOWERS WATSON PLC		1/15/2019	12/28/2018	1/15/2019	0.000000	1,542.00	1,542.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		G97822103	2019031950002400	2,472.000	PERRIGO CO PLC		3/19/2019	2/28/2019	3/19/2019	0.000000	469.68	469.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		H1467J104	201901115000040	9,125.000	CHUBB LTD		1/11/2019	12/20/2018	1/11/2019	0.000000	6,561.25	6,561.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		H2906T109	201903295000090	2,390.000	GARMIN LTD		3/29/2019	3/14/2019	3/29/2019	0.000000	1,266.70	1,266.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		H84989104	201903085000190	6,785.000	TE CONNECTIVITY LTD		3/8/2019	2/21/2019	3/8/2019	0.000000	2,985.40	2,985.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		N53745100	201903115000110	6,223.000	LYONDELLBASELL INDUSTRIES NV		3/11/2019	3/1/2019	3/11/2019	0.000000	6,223.00	6,223.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	DV		V7780T103	201901045000050	3,375.000	ROYAL CARIBBEAN CRUISES LTD		1/4/2019	12/19/2018	1/4/2019	0.000000	2,362.50	2,362.50	0.00
INTEREST						0.000							5,543.44	5,543.44	0.00
U.S. DOLLAR						0.000							5,543.44	5,543.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IT		996085619	201901035000150	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/3/2019	1/3/2019	1/1/2019	0.000000	2,915.43	2,915.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IT		996085619	201902045000050	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/4/2019	2/4/2019	2/1/2019	0.000000	1,618.54	1,618.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IT		996085619	201903045000090	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/4/2019	3/4/2019	3/1/2019	0.000000	973.21	973.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201901025000290	0.000	CR INTEREST-ACCOUNT 9567748400		1/1/2019	12/31/2018	12/31/2018	0.000000	30.47	30.47	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201902015000180	0.000	CR INTEREST-ACCOUNT 9567748400		2/1/2019	1/31/2019	1/31/2019	0.000000	5.75	5.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	201903015000430	0.000	CR INTEREST-ACCOUNT 9567748400		3/1/2019	2/28/2019	2/28/2019	0.000000	0.04	0.04	0.00
INTEREST ACCRUAL						0.000							0.00	3.82	0.00
U.S. DOLLAR						0.000							0.00	3.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IA		996085619	20190103A000170	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/31/2018	12/31/2018	1/1/2019	0.000000	0.00	3.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IA		996085619	20190204A000080	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/31/2019	1/31/2019	2/1/2019	0.000000	0.00	0.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	IA		996085619	20190304A000130	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/28/2019	2/28/2019	3/1/2019	0.000000	0.00	-0.21	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			20190214A000540	0.000	REVERSE DEC BNY SL REBATES GL ACCT.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-13,930.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000570	0.000	JAN BNY SL REBATES GL ACCT (71042C)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	15,025.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000450	0.000	REVERSE JAN BNY SL REBATES GL ACCT.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-15,025.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000500	0.000	FEB BNY SL REBATES GL ACCT (71042C)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	15,760.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000240	0.000	REVERSE FEB BNY SL REBATES GL ACCT.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-15,760.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000270	0.000	MAR BNY SL REBATES GL ACCT (71042C)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	4,260.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000530	0.000	REVERSE DEC BNY SL BANK FEES GL ACCT.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	499.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000560	0.000	JAN BNY SL BANK FEES GL ACCT (220390)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-546.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000440	0.000	REVERSE JAN BNY SL BANK FEES GL ACCT.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	546.27	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	JNL			20190315A000490	0.000	FEB BNY SL BANK FEES GL ACCT (220390)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-494.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000230	0.000	REVERSE FEB BNY SL BANK FEES GL AC.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	494.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000260	0.000	MAR BNY SL BANK FEES GL ACCT (220390)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-2,206.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000540	0.000	REVERSE DEC BNY SL REBATES GL ACC.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	13,930.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000570	0.000	JAN BNY SL REBATES GL ACCT (220391)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-15,025.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000450	0.000	REVERSE JAN BNY SL REBATES GL ACCT.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	15,025.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000500	0.000	FEB BNY SL REBATES GL ACCT (220391)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-15,760.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000240	0.000	REVERSE FEB BNY SL REBATES GL ACCT.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	15,760.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000270	0.000	MAR BNY SL REBATES GL ACCT (220391)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-4,260.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000520	0.000	REVERSEDEC BNY SL GROSS EARN GL A..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-17,273.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000550	0.000	JAN BNY SL GROSS EARN GL ACCT (1203..		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	16,675.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000430	0.000	REVERSE JAN BNY SL GROSS EARN GL A..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-18,675.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000480	0.000	FEB BNY SL GROSS EARN GL ACCT (1203..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	19,064.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000220	0.000	REVERSE FEB BNY SL GROSS EARN GL A..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-19,064.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000250	0.000	MAR BNY SL GROSS EARN GL ACCT (1203..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	18,980.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000530	0.000	REVERSE DEC BNY SL BANK FEES GL AC.		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-499.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000560	0.000	JAN BNY SL BANK FEES GL ACCT (710469)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	546.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000440	0.000	REVERSE JAN BNY SL BANK FEES GL AC.		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-546.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000490	0.000	FEB BNY SL BANK FEES GL ACCT (710469)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	494.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000230	0.000	REVERSE FEB BNY SL BANK FEES GL AC.		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-494.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000260	0.000	MAR BNY SL BANK FEES GL ACCT (710469)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	2,206.53	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000520	0.000	REVERSEDEC BNY SL GROSS EARN GL A..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	17,273.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190214A000550	0.000	JAN BNY SL GROSS EARN GL ACCT (6259..		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-18,675.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000430	0.000	REVERSE JAN BNY SL GROSS EARN GL A..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	18,675.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190315A000480	0.000	FEB BNY SL GROSS EARN GL ACCT (6259..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-19,064.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000220	0.000	REVERSE FEB BNY SL GROSS EARN GL A..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	19,064.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	JNL			20190412A000250	0.000	MAR BNY SL GROSS EARN GL ACCT (6259..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-18,980.44	0.00
MISCELLANEOUS ACTIVITY						-1.982							134.01	160.57	134.01
U.S. DOLLAR						-1.982							134.01	160.57	134.01
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		03748R101	20190226S000090	0.000	Cash In Lieu of Fractional Sha APARTMENT L.		2/26/2019	2/26/2019		0.000000	43.41	43.41	43.41
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		292505104	20190326A000030	-0.741	TO ADJUST FRACTIONS ENCANVA CORP		3/26/2019	3/26/2019	3/26/2019	0.000000	-4.71	0.00	-4.71
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		294600101	20190110A000090	-0.600	TO ADJUST FRACTIONS EQUITRANS MID..		1/10/2019	1/10/2019	1/10/2019	0.000000	-18.16	0.00	-18.16
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		30219G108	20190107S000150	0.000	Cash In Lieu of Fractional Sha EXPRESS SC..		1/7/2019	1/7/2019		0.000000	78.10	78.10	78.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		302491303	20190327S000060	0.000	Cash In Lieu of Fractional Sha FMC CORP		3/27/2019	3/27/2019		0.000000	8.60	8.60	8.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		369604103	20190308S000250	0.000	Cash In Lieu of Fractional Sha GENERAL EL..		3/8/2019	3/8/2019		0.000000	7.63	7.63	7.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	CDC		369604103	20190308S000250	0.000	Cash In Lieu of Fractional Sha GENERAL EL..		3/8/2019	3/12/2019		0.000000	-7.63	-7.63	-7.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		369604103	20190312S000230	0.000	Cash In Lieu of Fractional Sha GENERAL EL..		3/12/2019	3/12/2019		0.000000	8.02	8.02	8.02
KR3F19020002	KR3F19020002 S&P 500 INDEX	SW		53814L108	20190326A000040	-0.641	TO ADJUST FRACTIONS LIVENT CORP		3/26/2019	3/26/2019	3/26/2019	0.000000	-3.67	0.00	-3.67



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		651290108	20190221S000610	0.000	Cash In Lieu of Fractional Sha NEWFIELD EX.		2/21/2019	2/21/2019		0.000000	3.95	3.95	3.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		80589M102	20190110S000080	0.000	Cash In Lieu of Fractional Sha SCANA CORP		1/10/2019	1/10/2019		0.000000	18.49	18.49	18.49
PURCHASES						2,202,934.910							5,030,497.68	-5,030,497.68	0.00
U.S. DOLLAR						2,202,934.910							5,030,497.68	-5,030,497.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190102S000630	159,748.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/2/2019	1/2/2019	1/2/2019	1.000000	159,748.72	-159,748.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190103S000180	15,466.040	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/3/2019	1/3/2019	1/3/2019	1.000000	15,466.04	-15,466.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190104S000070	17,985.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/4/2019	1/4/2019	1/4/2019	1.000000	17,985.50	-17,985.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190108S000070	31,712.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/8/2019	1/8/2019	1/8/2019	1.000000	31,712.90	-31,712.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190109S000090	2,651.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/9/2019	1/9/2019	1/9/2019	1.000000	2,651.40	-2,651.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190110S000100	62,750.710	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/10/2019	1/10/2019	1/10/2019	1.000000	62,750.71	-62,750.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190111S000120	61,724.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/11/2019	1/11/2019	1/11/2019	1.000000	61,724.11	-61,724.11	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190115S000290	71,748.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/15/2019	1/15/2019	1/15/2019	1.000000	71,748.76	-71,748.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190117S000130	1,932.940	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/17/2019	1/17/2019	1/17/2019	1.000000	1,932.94	-1,932.94	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190118S000080	2,904.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/18/2019	1/18/2019	1/18/2019	1.000000	2,904.70	-2,904.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190123S000070	50,384.290	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/23/2019	1/23/2019	1/23/2019	1.000000	50,384.29	-50,384.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190125S000110	8,710.040	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/25/2019	1/25/2019	1/25/2019	1.000000	8,710.04	-8,710.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190130S000130	15,463.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/30/2019	1/30/2019	1/30/2019	1.000000	15,463.28	-15,463.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190131S000260	73,085.100	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	1/31/2019	1/31/2019	1/31/2019	1.000000	73,085.10	-73,085.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190201S000190	152,470.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/1/2019	2/1/2019	2/1/2019	1.000000	152,470.97	-152,470.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190205S000060	8,670.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/5/2019	2/5/2019	2/5/2019	1.000000	8,670.65	-8,670.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190206S000070	7,623.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/6/2019	2/6/2019	2/6/2019	1.000000	7,623.84	-7,623.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190207S000220	597.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/7/2019	2/7/2019	2/7/2019	1.000000	597.03	-597.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190208S000200	24,902.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/8/2019	2/8/2019	2/8/2019	1.000000	24,902.02	-24,902.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190214S000050	83,402.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/14/2019	2/14/2019	2/14/2019	1.000000	83,402.07	-83,402.07	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190215S000330	120,354.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/15/2019	2/15/2019	2/15/2019	1.000000	120,354.39	-120,354.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190220S000150	24,507.880	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/20/2019	2/20/2019	2/20/2019	1.000000	24,507.88	-24,507.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190221S000220	4,087.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/21/2019	2/21/2019	2/21/2019	1.000000	4,087.84	-4,087.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190222S000150	41,591.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/22/2019	2/22/2019	2/22/2019	1.000000	41,591.14	-41,591.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190226S000070	3,883.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/26/2019	2/26/2019	2/26/2019	1.000000	3,883.64	-3,883.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190227S000160	2,484.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/27/2019	2/27/2019	2/27/2019	1.000000	2,484.95	-2,484.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190228S000440	37,428.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	2/28/2019	2/28/2019	2/28/2019	1.000000	37,428.70	-37,428.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190301S000440	199,977.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/1/2019	3/1/2019	3/1/2019	1.000000	199,977.17	-199,977.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190304S000430	2,372.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/4/2019	3/4/2019	3/4/2019	1.000000	2,372.60	-2,372.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190306S000080	12,211.200	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/6/2019	3/6/2019	3/6/2019	1.000000	12,211.20	-12,211.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190307S000310	15,284.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/7/2019	3/7/2019	3/7/2019	1.000000	15,284.93	-15,284.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	20190308S000260	66,573.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/8/2019	3/8/2019	3/8/2019	1.000000	66,573.00	-66,573.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	201903115000220	74,205.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/11/2019	3/11/2019	3/11/2019	1.000000	74,205.35	-74,205.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	201903129000210	99,633.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/12/2019	3/12/2019	3/12/2019	1.000000	99,633.37	-99,633.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	201903130000100	53,030.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/13/2019	3/13/2019	3/13/2019	1.000000	53,030.95	-53,030.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	2019031450000470	92,462.320	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/14/2019	3/14/2019	3/14/2019	1.000000	92,462.32	-92,462.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	2019031500000460	96,154.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/15/2019	3/15/2019	3/15/2019	1.000000	96,154.93	-96,154.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	2019032050000100	24,556.420	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/20/2019	3/20/2019	3/20/2019	1.000000	24,556.42	-24,556.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	2019032150000450	12,034.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/21/2019	3/21/2019	3/21/2019	1.000000	12,034.72	-12,034.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	2019032290000150	39,029.040	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/22/2019	3/22/2019	3/22/2019	1.000000	39,029.04	-39,029.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	2019032690000050	832.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/26/2019	3/26/2019	3/26/2019	1.000000	832.87	-832.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	2019032750000070	14,509.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/27/2019	3/27/2019	3/27/2019	1.000000	14,509.15	-14,509.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	2019032890000360	68,086.270	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/28/2019	3/28/2019	3/28/2019	1.000000	68,086.27	-68,086.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		996085619	2019032990000050	212,224.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL	BANK OF N.	3/29/2019	3/29/2019	3/29/2019	1.000000	212,224.01	-212,224.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00130H105	2019031850000660 TC...	67.000	AES CORP/VA 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	18.310000	1,227.27	-1,227.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00206R102	2019031850000230 TC...	867.000	AT&T INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	30.670000	26,597.39	-26,597.39	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		002824100	2019031850000470 TC...	177.000	ABBOTT LABORATORIES 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	79.860000	14,136.55	-14,136.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		003654100	2019031850002670 TC...	5.000	ABIOMED INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	333.230000	1,666.19	-1,666.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00507V109	2019031850000700 TC...	92.000	ACTIVISION BLIZZARD INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	44.630000	4,106.65	-4,106.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00724F101	2019031850001300 TC...	41.000	ADOBE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	257.090000	10,541.00	-10,541.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		007903107	2019031850000630 TC...	119.000	ADVANCED MICRO DEVICES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	23.290000	2,772.40	-2,772.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00846U101	201903185002530 TC...	9.000	AGILENT TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.100000	729.97	-729.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		009158106	2019031850001800 TC...	24.000	AIR PRODUCTS & CHEMICALS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	184.850000	4,436.58	-4,436.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		00971T101	2019031850001820 TC...	23.000	AKAMAI TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	72.470000	1,666.98	-1,666.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		011659109	2019031850002540 TC...	9.000	ALASKA AIR GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	55.760000	501.91	-501.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		012653101	2019031850002810 TC...	2.000	ALBEMARLE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	85.420000	170.86	-170.86	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		015271109	2019031850000640 TC...	114.000	ALEXANDRIA REAL ESTATE EQUITIE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	140.520000	16,020.14	-16,020.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		015351109	2019031850001600 TC...	30.000	ALEXION PHARMACEUTICALS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	136.090000	4,082.93	-4,082.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		016255101	2019031850002620 TC...	7.000	ALIGN TECHNOLOGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	252.330000	1,766.36	-1,766.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		018802108	2019031850001710 TC...	27.000	ALLIANT ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.400000	1,280.00	-1,280.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		02079K107	2019031850001750 TC...	25.000	ALPHABET INC-CL C 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	1,184.460000	29,611.69	-29,611.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		02079K305	2019031850001390 TC...	38.000	ALPHABET INC-CL A 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	1,190.300000	45,231.69	-45,231.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		02209S103	2019031850000660 TC...	98.000	ALTRIA GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	56.750000	5,562.24	-5,562.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		023135106	2019031850000780 TC...	78.000	AMAZON.COM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	1,712.360000	133,564.67	-133,564.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		023608102	2019031850001530 TC...	32.000	AMEREN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	73.040000	2,337.52	-2,337.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		025537101	2019031850001020 TC...	53.000	AMERICAN ELECTRIC POWER CO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.810000	4,442.33	-4,442.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03027X100	2019031850000950 TC...	58.000	AMERICAN TOWER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	188.970000	10,960.70	-10,960.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		030420103	2019031850001960 TC...	22.000	AMERICAN WATER WORKS CO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	105.810000	2,327.99	-2,327.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03073E105	2019031850002760 TC...	4.000	AMERISOURCEBERGEN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	80.180000	320.75	-320.75	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		032654105	2019031850002830 TC...	1.000	ANALOG DEVICES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	109.390000	109.40	-109.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03662Q105	2019031850002380 TC...	13.000	ANSYS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	180.380000	2,345.04	-2,345.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03748R754	2019031850002280 TC...	15.000	APARTMENT INVESTMENT & MANAGEM 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.780000	761.81	-761.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03748R754	2019032750000090 PSS...	94.000	APARTMENT INVESTMENT & MANAGEM C...	UBS SECU.	3/22/2019	3/22/2019	3/22/2019	49.930000	4,693.42	-4,693.42	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		039463102	201903185001200 TC...	46.000	ARCHER-DANIELS-MIDLAND CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	43.180000	1,966.63	-1,966.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		03965L100	201903185000830 TC...	74.000	ARCONIC INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	18.990000	1,405.82	-1,405.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		040413106	201903185002500 TC...	10.000	ARISTA NETWORKS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	296.760000	2,967.68	-2,967.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		049560105	201903185000170 TC...	2,324.000	ATMOS ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	101.510000	235,926.67	-235,926.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		052769106	201903185001940 TC...	22.000	AUTODESK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	153.280000	3,372.33	-3,372.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		053015103	201903185002790 TC...	2.000	AUTOMATIC DATA PROCESSING INC 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	155.310000	310.64	-310.64	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		053484101	201903185002050 TC...	20.000	AVALONBAY COMMUNITIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	198.970000	3,979.55	-3,979.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		05722G100	201903185001080 TC...	52.000	BAKER HUGHES A GE CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.850000	1,448.59	-1,448.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		075887109	201903185001240 TC...	43.000	BECTON DICKINSON AND CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	253.920000	10,918.88	-10,918.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		084670702	201903185000450 TC...	180.000	BERKSHIRE HATHAWAY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	204.310000	36,777.15	-36,777.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		086516101	201903185001830 TC...	24.000	BEST BUY CO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	69.630000	1,671.30	-1,671.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		09247X101	201903185002180 TC...	17.000	BLACKROCK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	433.550000	7,370.48	-7,370.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		093671105	201903185001990 TC...	21.000	H&R BLOCK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	24.350000	511.51	-511.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		099724106	201903185002510 TC...	9.000	BORGWARNER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	37.810000	340.36	-340.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		101121101	201903185002220 TC...	17.000	BOSTON PROPERTIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	132.740000	2,256.71	-2,256.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		101137107	201903185000440 TC...	182.000	BOSTON SCIENTIFIC CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	40.210000	7,319.59	-7,319.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		110122108	201903185000480 TC...	175.000	BRISTOL-MYERS SQUIBB CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.960000	8,744.31	-8,744.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		115637209	201903185002230 TC...	17.000	BROWN-FORMAN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.700000	862.03	-862.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		124857202	201903185000330 TC...	252.000	CBS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.700000	12,022.29	-12,022.29	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		12503M108	201903185002460 TC...	12.000	CBOE GLOBAL MARKETS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	97.060000	1,164.81	-1,164.81	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		12541W209	201903185002840 TC...	1.000	CH ROBINSON WORLDWIDE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	89.000000	89.01	-89.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		125523100	201903185001220 TC...	44.000	CIGNA CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	166.450000	7,324.13	-7,324.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		12572Q105	201903185001410 TC...	36.000	CME GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	170.140000	6,125.31	-6,125.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		125896100	201903185001610 TC...	31.000	CMS ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	55.530000	1,721.66	-1,721.66	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		126650100	201903185000390 TC...	208.000	CVS HEALTH CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	55.600000	11,566.36	-11,566.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		134429109	201903185002060 TC...	19.000	CAMPBELL SOUP CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	36.010000	684.33	-684.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		14149Y108	201903185001560 TC...	32.000	CARDINAL HEALTH INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.270000	1,608.88	-1,608.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		143658300	201903185002870 TC...	41.000	CARNIVAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	56.610000	2,321.32	-2,321.32	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		150870103	201903185000160 TC...	2,547.000	CELANESE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	101.230000	257,851.91	-257,851.91	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		151020104	201903185000560 TC...	132.000	CELGENE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	88.450000	11,677.71	-11,677.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		15135B101	201903185000710 TC...	91.000	CENTENE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	59.150000	5,383.33	-5,383.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		15189Y107	201903185001120 TC...	51.000	CENTERPOINT ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	30.810000	1,571.69	-1,571.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		156700106	201903185000690 TC...	96.000	CENTURYLINK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	12.090000	1,161.36	-1,161.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		171340102	201903185002120 TC...	18.000	CHURCH & DWIGHT CO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.400000	1,213.34	-1,213.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		171798101	201903185000600 TC...	126.000	CIMAREX ENERGY CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	70.060000	8,828.51	-8,828.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		172062101	201903185002070 TC...	19.000	CINCINNATI FINANCIAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	85.620000	1,626.92	-1,626.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		189054109	201903185001890 TC...	23.000	CLOROX CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	160.670000	3,695.58	-3,695.58	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		191216100	201903185000240 TC...	724.000	COCA-COLA CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.300000	32,802.63	-32,802.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		205887102	201903185001150 TC...	49.000	CONAGRA BRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	23.090000	1,131.78	-1,131.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		20605P101	201903185001700 TC...	27.000	CONCHO RESOURCES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	103.550000	2,796.05	-2,796.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		209115104	201903185000360 TC...	223.000	CONSOLIDATED EDISON INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	84.840000	18,920.99	-18,920.99	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		21036P108	201903185001770 TC...	25.000	CONSTELLATION BRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	170.450000	4,261.44	-4,261.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		216648402	201903185002560 TC...	9.000	COOPER COS INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	295.230000	2,657.14	-2,657.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		22160K105	201903185000720 TC...	90.000	COSTCO WHOLESALE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	233.600000	21,024.68	-21,024.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		222070203	201903185001170 TC...	48.000	COTY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	10.890000	523.08	-523.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		22822V101	201903185000970 TC...	56.000	CROWN CASTLE INTERNATIONAL CORP 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	125.030000	7,002.10	-7,002.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		233331107	201903185002110 TC...	18.000	DTE ENERGY CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	123.980000	2,231.78	-2,231.78	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
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		235851102	20190318S000310 TC...	291.000	DANAHER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	128.690000	37,450.97	-37,450.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		237194105	20190318S002860 TC...	1.000	DARDEN RESTAURANTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.660000	110.67	-110.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		23918K108	20190318S002080 TC...	19.000	DAVITA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	53.530000	1,017.21	-1,017.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		24906P109	20190318S001900 TC...	23.000	DENTSPLY SIRONA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.090000	1,129.24	-1,129.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25278X109	20190318S001970 TC...	21.000	DIAMONDBACK ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	102.390000	2,150.35	-2,150.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		253866103	20190318S001090 TC...	52.000	DIGITAL REALTY TRUST INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	115.230000	5,992.35	-5,992.35	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		254687106	20190318S000410 TC...	192.000	WALT DISNEY CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	114.960000	22,073.76	-22,073.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		254687106	20190321A000140 TC...	44.000	WALT DISNEY CO/THE 32804706	UBS SECU.	3/19/2019	3/19/2019	3/20/2019	79.799545	3,511.18	-3,511.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		254687106	20190321S000120 TC...	16.000	WALT DISNEY CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	79.185000	1,267.33	-1,267.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25470F104	20190318S001980 TC...	22.000	DISCOVERY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.430000	603.63	-603.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25470F302	20190318S001340 TC...	40.000	DISCOVERY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	25.900000	1,036.30	-1,036.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25470M109	20190318S001660 TC...	27.000	DISH NETWORK CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	32.570000	879.59	-879.59	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		256677105	20190318S001730 TC...	27.000	DOLLAR GENERAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	113.890000	3,075.23	-3,075.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		256746108	20190318S001810 TC...	24.000	DOLLAR TREE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	99.860000	2,396.82	-2,396.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		25746U109	20190318S000200 TC...	1,019.000	DOMINION ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	77.040000	78,511.40	-78,511.40	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		264411505	20190318S001000 TC...	54.000	DUKE REALTY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	30.570000	1,651.19	-1,651.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		26441C204	20190318S000300 TC...	353.000	DUKE ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	90.650000	32,002.10	-32,002.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		26875P101	20190318S000940 TC...	62.000	EOG RESOURCES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	88.850000	5,509.17	-5,509.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		277432100	20190318S0002570 TC...	9.000	EASTMAN CHEMICAL CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	78.640000	707.83	-707.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		278865100	20190318S0002590 TC...	8.000	ECOLAB INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	174.470000	1,395.82	-1,395.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		281020107	20190318S001470 TC...	33.000	EDISON INTERNATIONAL 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	63.920000	2,109.61	-2,109.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		29364G103	20190318S000420 TC...	186.000	ENTERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	94.660000	17,608.16	-17,608.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		294429105	20190318S002330 TC...	15.000	EQUIFAX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	111.020000	1,665.41	-1,665.41	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		29444L700	20190318S000860 TC...	67.000	EQUINIX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	441.610000	29,588.37	-29,588.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		29476L107	20190318S000870 TC...	67.000	EQUITY RESIDENTIAL 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	74.760000	5,009.42	-5,009.42	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30040W108	20190318S001460 TC...	34.000	EVERSOURCE ENERGY 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	71.730000	2,439.08	-2,439.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30161N101	20190318S0000510 TC...	152.000	EXELON CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.000000	7,601.14	-7,601.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30225T102	20190318S001640 TC...	28.000	EXTRA SPACE STORAGE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	99.780000	2,794.05	-2,794.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		30231G102	20190318S0002650 TC...	491.000	EXXON MOBIL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	80.150000	39,357.33	-39,357.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		302491303	20190318S002360 TC...	13.000	FMC CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	77.240000	1,004.22	-1,004.22	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		311900104	20190318S002470 TC...	11.000	FASTENAL CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	62.280000	685.16	-685.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		313747206	20190318S002190 TC...	18.000	FEDERAL REALTY INVESTMENT TRUS 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	132.680000	2,388.38	-2,388.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		33616C100	20190318S000150 TC...	3,276.000	FIRST REPUBLIC BANK/CA 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	103.560000	339,287.13	-339,287.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		337932107	20190318S000290 TC...	402.000	FIRSTENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	41.230000	16,577.48	-16,577.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		34354P105	20190318S002270 TC...	16.000	FLOWSERVE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	44.280000	708.60	-708.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		345370860	20190318S000280 TC...	408.000	FORD MOTOR CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	8.430000	3,442.50	-3,442.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		34959E109	20190318S002090 TC...	19.000	FORTINET INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.260000	1,562.08	-1,562.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		34959J108	20190318S001310 TC...	42.000	FORTIVE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	82.540000	3,467.00	-3,467.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		35671D857	20190318S000520 TC...	146.000	FREEMPORT-MCMORAN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	12.350000	1,804.20	-1,804.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		36357E109	20190318S001720 TC...	26.000	ARTHUR J GALLAGHER & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	80.280000	2,087.48	-2,087.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		364760108	20190318S001950 TC...	22.000	GAP INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	25.290000	556.55	-556.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		36960A103	20190318S000210 TC...	1,018.000	GENERAL ELECTRIC CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	9.960000	10,146.92	-10,146.92	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		37033A104	20190318S000860 TC...	70.000	GENERAL MILLS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.510000	3,326.23	-3,326.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		37045V100	20190318S000680 TC...	97.000	GENERAL MOTORS CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	38.070000	3,693.52	-3,693.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		37940X102	20190318S002750 TC...	3.000	GLOBAL PAYMENTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	134.120000	402.38	-402.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		40414L109	20190318S001030 TC...	54.000	HCP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	31.300000	1,681.43	-1,681.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		406216101	20190318S002100 TC...	19.000	HALLIBURTON CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.970000	531.57	-531.57	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		410345102	20190318S001130 TC...	50.000	HANESBRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.630000	881.88	-881.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		413875105	20190318S002140 TC...	18.000	HARRIS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	160.680000	2,892.38	-2,892.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		416515104	20190318S001110 TC...	51.000	HARTFORD FINANCIAL SERVICES GR 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	48.820000	2,490.20	-2,490.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		423452101	20190318S002130 TC...	18.000	HELMERICH & PAYNE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	54.550000	982.04	-982.04	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		426281101	20190318S002680 TC...	5.000	JACK HENRY & ASSOCIATES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	137.240000	686.24	-686.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		42809H107	20190318S000540 TC...	139.000	HESS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	58.250000	8,097.79	-8,097.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		437076102	20190318S000650 TC...	114.000	HOME DEPOT INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	182.230000	20,775.08	-20,775.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		440452100	20190318S001690 TC...	28.000	HORMEL FOODS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	42.560000	1,191.89	-1,191.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		44107P104	20190318S001230 TC...	43.000	HOST HOTELS & RESORTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.160000	824.20	-824.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		445658107	20190318S000320 TC...	2.000	JB HUNT TRANSPORT SERVICES INC 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	103.300000	206.62	-206.62	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		451580104	20190318S002740 TC...	4.000	IDEXX LABORATORIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	216.210000	964.87	-964.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		452327109	20190318S002300 TC...	15.000	ILLUMINA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	309.840000	4,647.71	-4,647.71	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		45337C102	20190318S001380 TC...	36.000	INCYTE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	84.800000	3,222.69	-3,222.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		45866F104	20190318S001430 TC...	36.000	INTERCONTINENTAL EXCHANGE INC 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	74.630000	2,686.95	-2,686.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		459506101	20190318S002490 TC...	10.000	INTERNATIONAL FLAVORS & FRAGRA 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	124.590000	1,245.98	-1,245.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		460690100	20190318S001140 TC...	50.000	INTERPUBLIC GROUP OF COS INC/T 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	22.340000	1,117.38	-1,117.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		461202103	20190318S002200 TC...	17.000	INTUIT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	258.130000	4,388.34	-4,388.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		46120E602	20190318S002150 TC...	17.000	INTUITIVE SURGICAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	558.210000	9,489.70	-9,489.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		46266C105	20190318S002440 TC...	12.000	IQVIA HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	141.530000	1,698.45	-1,698.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		46284V101	20190318S001540 TC...	31.000	IRON MOUNTAIN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	34.930000	1,083.06	-1,083.06	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		48203R104	20190318S000730 TC...	90.000	JUNIPER NETWORKS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.840000	2,416.28	-2,416.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		482480100	20190318S000320 TC...	257.000	KLA-TENCOR CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	119.620000	30,744.27	-30,744.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		49338L103	20190318S001780 TC...	26.000	KEYSIGHT TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	85.980000	2,235.68	-2,235.68	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		49446R109	20190318S001260 TC...	43.000	KIMCO REALTY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.660000	759.70	-759.70	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		494568101	20190318S000190 TC...	1,160.000	KINDER MORGAN INC/DE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.870000	23,057.90	-23,057.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		500255104	20190318S002240 TC...	17.000	KOHL'S CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.980000	1,155.79	-1,155.79	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		500754106	20190318S000910 TC...	63.000	KRAFT HEINZ CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	32.090000	2,022.14	-2,022.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		501044101	20190318S000610 TC...	76.000	KROGER CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	24.360000	1,851.93	-1,851.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		501797104	20190318S001850 TC...	23.000	L BRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.580000	611.51	-611.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		502413107	20190318S002030 TC...	20.000	L3 TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	207.070000	4,141.55	-4,141.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		513272104	20190318S002290 TC...	16.000	LAMB WESTON HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	69.510000	1,112.28	-1,112.28	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		524660107	20190318S001740 TC...	26.000	LEGGETT & PLATT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	43.000000	1,118.20	-1,118.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		548661107	20190318S001270 TC...	42.000	LOWE'S COS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.140000	4,206.20	-4,206.20	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		552953101	20190318S000350 TC...	234.000	MGM RESORTS INTERNATIONAL 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.020000	6,090.44	-6,090.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		554382101	20190318S002410 TC...	12.000	MACERICH CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	42.630000	511.65	-511.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		55616P104	20190318S001550 TC...	32.000	MACY'S INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	23.710000	758.96	-758.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		571748102	20190318S000790 TC...	78.000	MARSH & MCLENNAN COS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	93.290000	7,277.21	-7,277.21	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		571903202	20190318S002720 TC...	4.000	MARRIOTT INTERNATIONAL INC/MD 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	122.320000	489.31	-489.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		573284106	20190318S002850 TC...	1.000	MARTIN MARIETTA MATERIALS INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	193.500000	193.51	-193.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		577081102	20190318S001350 TC...	40.000	MATTEL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	14.470000	579.10	-579.10	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		579780206	20190318S001650 TC...	29.000	MCCORMICK & CO INCMO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	139.990000	4,059.93	-4,059.93	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		595017104	20190318S001490 TC...	33.000	MICROCHIP TECHNOLOGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	86.100000	2,841.55	-2,841.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		595112103	20190318S000570 TC...	132.000	MICRON TECHNOLOGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	39.540000	5,220.27	-5,220.27	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		59522J103	20190318S002420 TC...	12.000	MID-AMERICA APARTMENT COMMUNIT 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	107.670000	1,292.13	-1,292.13	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		60871R209	20190318S001750 TC...	26.000	MOLSON COORS BREWING CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	60.820000	1,581.52	-1,581.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		615369105	20190318S002640 TC...	7.000	MOODY S CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	176.690000	1,236.88	-1,236.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		61945C103	20190318S001440 TC...	36.000	MOSAIC CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	28.710000	1,033.83	-1,033.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		620076307	20190318S001840 TC...	23.000	MOTOROLA SOLUTIONS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	140.640000	3,234.89	-3,234.89	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		631103108	20190318S001510 TC...	32.000	NASDAQ INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.550000	2,673.84	-2,673.84	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		637071101	20190318S001360 TC...	40.000	NATIONAL OILWELL VARCO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.480000	1,059.50	-1,059.50	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		640268108	20190318S001400 TC...	38.000	NEKTAR THERAPEUTICS 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	35.530000	1,350.43	-1,350.43	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		64110L106	20190318S001010 TC...	54.000	NETFLIX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	361.460000	19,519.25	-19,519.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		651639106	20190318S001040 TC...	54.000	NEWMONT MINING CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	33.140000	1,789.97	-1,789.97	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		652498109	20190318S001320 TC...	41.000	NEWS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	12.640000	518.55	-518.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		652498208	20190318S002430 TC...	13.000	NEWS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	12.740000	165.72	-165.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		65339F101	20190318S001050 TC...	53.000	NEPTERA ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	191.240000	10,136.12	-10,136.12	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		65473P105	20190318S000370 TC...	220.000	NISOURCE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.890000	6,137.45	-6,137.45	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		655044105	20190318S000620 TC...	124.000	NOBLE ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	23.100000	2,865.33	-2,865.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		656564100	20190318S002630 TC...	7.000	NORDSTROM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	43.740000	306.23	-306.23	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		681919106	20190318S002340 TC...	14.000	OMNICOM GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	75.470000	1,056.69	-1,056.69	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		682680103	20190318S001190 TC...	47.000	ONEOK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	66.850000	3,142.30	-3,142.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		69351T106	20190318S000740 TC...	88.000	PPL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	32.740000	2,881.78	-2,881.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		693656100	20190318S002600 TC...	8.000	PVH CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.510000	884.14	-884.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		695156109	20190318S002520 TC...	10.000	PACKAGING CORP OF AMERICA 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	96.180000	961.88	-961.88	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		704326107	20190318S001520 TC...	32.000	PAYCHEX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	79.230000	2,535.60	-2,535.60	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		70450V103	20190318S002260 TC...	17.000	PAYPAL HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.730000	1,712.54	-1,712.54	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		712720104	20190318S001280 TC...	42.000	PEOPLE S UNITED FINANCIAL INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.360000	729.44	-729.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		713448108	20190318S002660 TC...	6.000	PEPSICO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	115.660000	694.01	-694.01	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		714046109	20190318S002800 TC...	3.000	PERKINELMER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	94.040000	282.14	-282.14	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		718172109	20190318S000500 TC...	157.000	PHILIP MORRIS INTERNATIONAL IN 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	90.850000	14,264.63	-14,264.63	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		723484101	20190318S002400 TC...	13.000	PINNACLE WEST CAPITAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	96.150000	1,250.05	-1,250.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		742718109	20190318S000260 TC...	454.000	PROCTER & GAMBLE CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	102.440000	46,511.17	-46,511.17	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		743315103	20190318S000820 TC...	75.000	PROGRESSIVE CORP/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	73.610000	5,521.31	-5,521.31	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74340W103	20190318S000770 TC...	80.000	PROLOGIS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	71.640000	5,731.80	-5,731.80	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		744573106	20190318S001100 TC...	51.000	PUBLIC SERVICE ENTERPRISE GROU 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	59.730000	3,046.61	-3,046.61	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		74460D109	20190318S002210 TC...	18.000	PUBLIC STORAGE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	217.620000	3,917.30	-3,917.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		747525103	20190318S000760 TC...	86.000	QUALCOMM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	56.600000	4,868.25	-4,868.25	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		756109104	20190318S000400 TC...	202.000	REALTY INCOME CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	71.240000	14,392.00	-14,392.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		766577102	20190318S002160 TC...	18.000	RED HAT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	181.780000	3,272.18	-3,272.18	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		75886F107	20190318S001860 TC...	23.000	REGENERON PHARMACEUTICALS S INC 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	414.470000	9,532.98	-9,532.98	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		761152107	20190318S001570 TC...	30.000	RESMED INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.370000	3,011.33	-3,011.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		775711104	20190318S002250 TC...	16.000	ROLLINS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	40.460000	647.48	-647.48	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		776696106	20190318S002350 TC...	14.000	ROPER TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	326.210000	4,567.05	-4,567.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		79466L302	20190318S000800 TC...	78.000	SALESFORCE.COM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	161.510000	12,598.37	-12,598.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		806857108	20190318S000490 TC...	164.000	SCHLUMBERGER LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	42.390000	6,953.19	-6,953.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		816851109	20190318S001450 TC...	35.000	SEMPRA ENERGY 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	124.620000	4,361.96	-4,361.96	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		828806109	20190318S001790 TC...	25.000	SIMON PROPERTY GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	176.090000	4,402.44	-4,402.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		832696405	20190318S002450 TC...	12.000	JM SMUCKER CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	105.580000	1,267.05	-1,267.05	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		833034101	20190318S002730 TC...	5.000	SNAP-ON INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	155.680000	778.44	-778.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		842587107	20190318S000380 TC...	217.000	SOUTHERN CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.860000	11,255.25	-11,255.25	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		854502101	20190318S002000 TC...	21.000	STANLEY BLACK & DECKER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	131.510000	2,761.87	-2,761.87	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		855244109	20190318S000430 TC...	185.000	STARBUCKS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	70.670000	13,075.34	-13,075.34	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		857477103	20190318S002010 TC...	21.000	STATE STREET CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	70.100000	1,472.26	-1,472.26	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		863667101	20190318S002650 TC...	7.000	STRYKER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	194.040000	1,358.33	-1,358.33	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		871503108	20190318S000840 TC...	71.000	SYMANTEC CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	23.020000	1,634.95	-1,634.95	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		871607107	20190318S001870 TC...	23.000	SYNOPSYS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	109.170000	2,511.08	-2,511.08	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		872540109	20190318S000610 TC...	125.000	TJX COS INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.770000	6,472.19	-6,472.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		876030107	20190318S001500 TC...	33.000	TAPESTRY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	32.200000	1,062.85	-1,062.85	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		87612E106	20190318S001060 TC...	53.000	TARGET CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	76.660000	4,063.38	-4,063.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		879369106	20190318S000220 TC...	915.000	TELEFLEX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	302.900000	277,160.36	-277,160.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		883556102	20190318S001330 TC...	41.000	THERMO FISHER SCIENTIFIC INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	263.090000	10,787.00	-10,787.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		886547108	20190318S002480 TC...	11.000	TIFFANY & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	96.560000	1,062.24	-1,062.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		893641100	20190318S0002610 TC...	8.000	TRANSDIGM GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	439.870000	3,519.02	-3,519.02	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		896945201	20190318S002170 TC...	18.000	TRIPADVISOR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.590000	928.76	-928.76	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		90130A101	20190318S000650 TC...	135.000	TWENTY-FIRST CENTURY FOX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	52.010000	7,022.36	-7,022.36	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		90130A200	20190318S001160 TC...	49.000	TWENTY-FIRST CENTURY FOX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.720000	2,534.65	-2,534.65	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		90184L102	20190318S000460 TC...	179.000	TWITTER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	31.220000	5,589.72	-5,589.72	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		902494103	20190318S001480 TC...	33.000	TYSON FOODS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.220000	2,152.51	-2,152.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		902653104	20190318S001630 TC...	30.000	UDR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	41.510000	1,354.13	-1,354.13	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		90384S303	20190318S002690 TC...	5.000	ULTA BEAUTY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	338.410000	1,692.09	-1,692.09	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		904311107	20190318S001910 TC...	23.000	UNDER ARMOUR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	22.210000	511.00	-511.00	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		904311206	20190318S001880 TC...	23.000	UNDER ARMOUR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.800000	455.57	-455.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		911312106	20190318S000750 TC...	86.000	UNITED PARCEL SERVICE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	109.520000	9,419.37	-9,419.37	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		913017109	20190318S000920 TC...	62.000	UNITED TECHNOLOGIES CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	125.920000	7,807.51	-7,807.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		91324P102	20190318S001180 TC...	47.000	UNITEDHEALTH GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	251.400000	11,816.15	-11,816.15	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		918204108	20190318S002370 TC...	14.000	VF CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	84.780000	1,187.03	-1,187.03	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92220P105	20190318S002770 TC...	3.000	VARIAN MEDICAL SYSTEMS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	136.600000	409.82	-409.82	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92276F100	20190318S001580 TC...	31.000	VENTAS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	62.590000	1,940.52	-1,940.52	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92343V104	20190318S000270 TC...	418.000	VERIZON COMMUNICATIONS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	58.390000	24,410.16	-24,410.16	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92532F100	20190318S001670 TC...	28.000	VERTEX PHARMACEUTICALS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	188.090000	5,266.73	-5,266.73	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92553P201	20190318S001370 TC...	40.000	VIACOM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.990000	1,119.90	-1,119.90	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92826C839	20190318S001420 TC...	37.000	VISA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	155.460000	5,752.30	-5,752.30	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		929042109	20190318S001920 TC...	22.000	VORNADO REALTY TRUST 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.290000	1,480.55	-1,480.55	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		929160109	20190318S002550 TC...	9.000	VULCAN MATERIALS CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	112.590000	1,013.38	-1,013.38	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		92939U106	20190318S001590 TC...	31.000	WEC ENERGY GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	78.880000	2,445.51	-2,445.51	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		929740108	20190318S000180 TC...	1,727.000	WABTEC CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	71.120000	122,837.19	-122,837.19	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		931142103	20190318S000530 TC...	144.000	WALMART INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	98.420000	14,173.56	-14,173.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		931427108	20190318S001290 TC...	42.000	WALGREENS BOOTS ALLIANCE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	62.630000	2,630.78	-2,630.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		94946T106	20190318S002700 TC...	5.000	WELLFLEX HEALTH PLANS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	240.090000	1,200.44	-1,200.44	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		95040Q104	20190318S000340 TC...	251.000	WELLTOWER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	77.290000	19,401.67	-19,401.67	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		958102105	20190318S000960 TC...	58.000	WESTERN DIGITAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	48.100000	2,790.24	-2,790.24	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		96145D105	20190318S000930 TC...	62.000	WESTROCK CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	37.550000	2,328.57	-2,328.57	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		962166104	20190318S001930 TC...	22.000	WEYERHAEUSER CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	25.530000	561.83	-561.83	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		963320106	20190318S002780 TC...	3.000	WHIRLPOOL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	133.180000	399.56	-399.56	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		969457100	20190318S000590 TC...	132.000	WILLIAMS COS INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.560000	3,638.91	-3,638.91	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		98389B100	20190318S000980 TC..	55.000	XCEL ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	56.500000	3,107.91	-3,107.91	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		983915101	20190318S001680 TC..	28.000	XILINX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	124.170000	3,476.97	-3,476.97	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		98419M100	20190318S002310 TC..	15.000	XYLEM INC/NY 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	76.740000	1,151.21	-1,151.21	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		98956P102	20190318S001620 TC..	30.000	ZIMMER BIOMET HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	125.920000	3,777.83	-3,777.83	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		98976V103	20190318S002320 TC..	15.000	ZOETIS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	96.910000	1,453.76	-1,453.76	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G0408V102	20190318S002580 TC..	8.000	AON PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	170.000000	1,360.06	-1,360.06	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G1151C101	20190318S000890 TC..	65.000	ACCENTURE PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	166.390000	10,815.84	-10,815.84	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G1890L107	20190318S000900 TC..	63.000	CAPRI HOLDINGS LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.930000	2,894.06	-2,894.06	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G3223R108	20190318S002710 TC..	5.000	EVEREST RE GROUP LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	219.050000	1,095.29	-1,095.29	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G47567105	20190318S000580 TC..	131.000	IHS MARKIT LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	54.520000	7,143.10	-7,143.10	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G5494J103	20190318S000990 TC..	56.000	LINDE PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	176.430000	9,880.50	-9,880.50	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G5960L103	20190318S000670 TC..	99.000	MEDTRONIC PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	93.790000	9,285.95	-9,285.95	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G6518L108	20190318S001210 TC..	45.000	NIELSEN HOLDINGS PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.950000	1,213.09	-1,213.09	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G87110105	20190318S001250 TC..	43.000	TECHNIPFMC PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	22.910000	985.45	-985.45	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		G97822103	20190318S002390 TC..	13.000	PERRIGO CO PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	48.150000	626.05	-626.05	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		H2906T109	20190318S002020 TC..	21.000	GARMIN LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.250000	1,748.41	-1,748.41	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		N5946S109	20190318S001070 TC..	52.000	MYLAN NV 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	28.090000	1,461.07	-1,461.07	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	B		V7780T103	20190318S002040 TC..	20.000	ROYAL CARIBBEAN CRUISES LTD 32804..	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	117.180000	2,343.75	-2,343.75	0.00	
RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.000							-3,201,276.78	-3,201,276.78	0.00	
U.S. DOLLAR						0.000								-3,201,276.78	-3,201,276.78	0.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190107S000100 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		1/7/2019	1/7/2019		0.000000	-175,661.03	-175,661.03	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190114S000150 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		1/14/2019	1/14/2019		0.000000	-189,317.51	-189,317.51	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190115S000270 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		1/15/2019	1/15/2019		0.000000	-2,842.87	-2,842.87	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190116S000070 NR..	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		1/16/2019	1/16/2019		0.000000	-560,000.00	-560,000.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190122S000090 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		1/22/2019	1/22/2019		0.000000	-132,783.87	-132,783.87	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190128S000060 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		1/28/2019	1/28/2019		0.000000	-64,466.17	-64,466.17	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190204S000090 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		2/4/2019	2/4/2019		0.000000	-242,353.20	-242,353.20	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190211S000120 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		2/11/2019	2/11/2019		0.000000	-56,201.58	-56,201.58	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190215S000320 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		2/15/2019	2/15/2019		0.000000	-3,104.42	-3,104.42	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190219S000110 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		2/19/2019	2/19/2019		0.000000	-255,135.81	-255,135.81	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190225S000130 CPZ	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		2/25/2019	2/25/2019		0.000000	-57,961.81	-57,961.81	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190305S000100 TRA	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		3/5/2019	3/5/2019		0.000000	-248,583.26	-248,583.26	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190311S000210 TRA	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		3/11/2019	3/11/2019		0.000000	-114,731.05	-114,731.05	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190315S000400 TRA	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		3/15/2019	3/15/2019		0.000000	-2,810.11	-2,810.11	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190318S000120 TRA	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		3/18/2019	3/18/2019		0.000000	-492,109.90	-492,109.90	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190319S0005410 328..	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		3/19/2019	3/19/2019		0.000000	-480,000.00	-480,000.00	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		99VVARL80	20190325S000100 TRA	0.000	TRANSFER TO KR3F9001002 KRS INS INT.		3/25/2019	3/25/2019		0.000000	-131,971.59	-131,971.59	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20190214A000330	0.000	BNY SL REBATE DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-13,930.97	-13,930.97	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20190314A000520	0.000	BNY SL REBATE JANUARY 2019		2/14/2019	2/14/2019		0.000000	-15,025.04	-15,025.04	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20190214A000320	0.000	BNY SL BANK FEES DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-499.67	-499.67	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CW		NA9123459	20190314A000510	0.000	BNY SL BANK FEES JANUARY 2019		2/14/2019	2/14/2019		0.000000	-546.27	-546.27	0.00	
KR3F19020002	KR3F19020002 S&P 500 INDEX	CD		NA9123459	20190115S000260 GL..	0.000	CREDIT - SEC LENDING EARNINGS FOR DL		1/15/2019	1/15/2019		0.000000	2,842.87	2,842.87	0.00	



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	CDC		NA9123459	20190115S000260 GL...	0.000			1/15/2019	1/15/2019		0.000000	-2,842.87	-2,842.87	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	CD		NA9123459	20190214A000310	0.000	BNY SL GROSS EARN DECEMBER 2018		1/15/2019	1/15/2019		0.000000	17,273.51	17,273.51	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	CD		NA9123459	20190214S000290 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR J...		2/14/2019	2/14/2019		0.000000	3,104.42	3,104.42	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	CDC		NA9123459	20190214S000290 GL...	0.000			2/14/2019	2/14/2019		0.000000	-3,104.42	-3,104.42	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	CD		NA9123459	20190314A000490	0.000	BNY SL GROSS EARN JANUARY 2019		2/14/2019	2/14/2019		0.000000	18,675.73	18,675.73	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	CD		NA9123459	20190314S000460 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR F...		3/14/2019	3/14/2019		0.000000	2,810.11	2,810.11	0.00	
SALES													-4,971,741.79	5,675,432.81	703,691.02	
U.S. DOLLAR						2,878,243.500								-4,971,741.79	5,675,432.81	703,691.02
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190107S000130	-149,822.730	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		1/7/2019	1/7/2019	1/7/2019	1.000000	-149,822.73	149,822.73	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190114S000160	-159,961.280	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		1/14/2019	1/14/2019	1/14/2019	1.000000	-159,961.28	159,961.28	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190116S000080	-541,705.080	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		1/16/2019	1/16/2019	1/16/2019	1.000000	-541,705.08	541,705.08	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190122S000100	-111,647.930	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		1/22/2019	1/22/2019	1/22/2019	1.000000	-111,647.93	111,647.93	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190128S000070	-63,132.320	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		1/28/2019	1/28/2019	1/28/2019	1.000000	-63,132.32	63,132.32	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190204S000100	-227,945.160	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		2/4/2019	2/4/2019	2/4/2019	1.000000	-227,945.16	227,945.16	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190211S000130	-4,588.640	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		2/11/2019	2/11/2019	2/11/2019	1.000000	-4,588.64	4,588.64	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190219S000120	-255,135.810	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		2/19/2019	2/19/2019	2/19/2019	1.000000	-255,135.81	255,135.81	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190225S000140	-53,109.600	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		2/25/2019	2/25/2019	2/25/2019	1.000000	-53,109.60	53,109.60	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190305S000110	-230,127.720	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		3/5/2019	3/5/2019	3/5/2019	1.000000	-230,127.72	230,127.72	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190318S000130	-468,229.620	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		3/18/2019	3/18/2019	3/18/2019	1.000000	-468,229.62	468,229.62	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190319S0005200	-444,414.200	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		3/19/2019	3/19/2019	3/19/2019	1.000000	-444,414.20	444,414.20	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		996085619	20190325S000110	-101,940.410	EB TEMP IVN FD VAR RT 12/31/19 FEE CL		3/25/2019	3/25/2019	3/25/2019	1.000000	-101,940.41	101,940.41	0.00	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		001055102	20190318S0003410 TC...	-141.000	AFLAC INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.950000	-3,460.61	7,041.79	3,581.18	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		00287Y109	20190318S0003090 TC...	-427.000	ABBVIE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.340000	-17,093.04	34,728.52	17,635.48	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		00751Y106	20190318S0004560 TC...	-17.000	ADVANCE AUTO PARTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	154.840000	-2,832.52	2,632.11	-200.41	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		008252108	20190318S0004740 TC...	-7.000	AFFILIATED MANAGERS GROUP INC 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	109.350000	-1,294.00	765.39	-528.61	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		018581108	20190318S0005130 TC...	-21.000	ALLIANCE DATA SYSTEMS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	172.410000	-5,335.15	3,620.40	-1,714.75	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		020002101	20190318S0003250 TC...	-213.000	ALLSTATE CORP/ITHE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	94.840000	-10,546.61	20,199.05	9,652.44	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		02376R102	20190318S0005000 TC...	-162.000	AMERICAN AIRLINES GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	31.430000	-8,207.40	5,090.37	-3,117.03	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		025916109	20190318S0003550 TC...	-106.000	AMERICAN EXPRESS CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	113.520000	-5,181.42	12,032.16	6,850.74	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		026874784	20190318S0003260 TC...	-212.000	AMERICAN INTERNATIONAL GROUP I 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	44.040000	-35,524.09	9,334.76	-26,189.33	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		03076C106	20190318S0003790 TC...	-63.000	AMERIPRISE FINANCIAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	129.050000	-4,296.97	8,129.57	3,832.60	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		031100100	20190318S0003680 TC...	-75.000	AMETEK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	80.810000	-3,688.23	6,060.11	2,371.88	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		031162100	20190318S0003200 TC...	-233.000	AMGEN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	191.240000	-21,896.24	44,556.59	22,660.35	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		032095101	20190318S0004180 TC...	-33.000	AMPHENOL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	95.420000	-1,245.26	3,148.56	1,903.30	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		032511107	20190318S0004040 TC...	-43.000	ANADARKO PETROLEUM CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	44.550000	-2,086.74	1,915.30	-171.44	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		036752103	20190318S0004770 TC...	-6.000	ANTHEM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	303.000000	-548.31	1,817.92	1,269.61	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		037411105	20190318S0005110 TC...	-44.000	APACHE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	34.450000	-2,013.97	1,515.45	-498.52	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		037833100	20190318S0003530 TC...	-113.000	APPLE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	186.120000	-6,512.25	21,030.43	14,518.18	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		038222105	20190318S0003030 TC...	-568.000	APPLIED MATERIALS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	40.390000	-10,555.72	22,936.96	12,381.24	
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		04621X108	20190318S0004950 TC...	-1.000	ASSURANT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	98.730000	-53.54	98.71	45.17	



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		053332102	20190318S004850 TC...	-3.000	AUTOZONE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	962.230000	-1,230.63	2,886.63	1,656.00
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		053611109	20190318S003970 TC...	-45.000	AVERY DENNISON CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.210000	-2,396.23	4,959.04	2,562.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		054937107	20190318S005070 TC...	-60.000	BB&T CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.980000	-1,805.39	2,998.31	1,192.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		058498106	20190318S003810 TC...	-62.000	BALL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	57.500000	-1,543.53	3,564.48	2,020.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		060505104	20190318S002950 TC...	-1,952.000	BANK OF AMERICA CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	29.300000	-36,701.87	57,178.21	20,476.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		064058100	20190318S003060 TC...	-529.000	BANK OF NEW YORK MELLON CORPIT 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	53.120000	-17,781.57	28,096.14	10,314.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		071813109	20190318S003150 TC...	-312.000	BAXTER INTERNATIONAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	76.940000	-11,300.55	24,002.62	12,702.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		09052X103	20190318S003690 TC...	-74.000	BIOGEN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	329.870000	-11,959.97	24,409.50	12,449.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		09857L108	20190318S004440 TC...	-21.000	BOOKING HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	1,752.170000	-14,180.29	36,794.93	22,614.64
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		10922N103	20190318S004300 TC...	-26.000	BRIGHTHOUSE FINANCIAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	39.570000	-1,120.65	1,028.60	-92.05
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		11133T103	20190318S004680 TC...	-9.000	BROADRIDGE FINANCIAL SOLUTIONS 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	103.550000	-1,025.03	931.86	-93.17
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		11135F101	20190318S003160 TC...	-303.000	BROADCOM INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	290.290000	-37,779.27	87,954.45	50,175.18
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		12504L109	20190318S003820 TC...	-61.000	CBRE GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.640000	-1,914.25	3,088.53	1,174.28
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		125269100	20190318S003450 TC...	-134.000	CF INDUSTRIES HOLDINGS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	43.050000	-4,596.11	5,767.61	1,171.50
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		126408103	20190318S003080 TC...	-463.000	CSX CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	72.810000	-9,385.01	33,707.12	24,322.11
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		127097103	20190318S005010 TC...	-112.000	CABOT OIL & GAS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	25.930000	-2,103.49	2,903.28	799.79
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		127367108	20190318S004760 TC...	-6.000	CADENCE DESIGN SYSTEMS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	60.990000	-262.33	365.88	103.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		14040H105	20190318S003770 TC...	-67.000	CAPITAL ONE FINANCIAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	84.330000	-3,997.27	5,649.53	1,652.26
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		143130102	20190318S005060 TC...	-72.000	CARMAX INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	61.060000	-2,091.56	4,395.72	2,304.16
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		149123101	20190318S003210 TC...	-230.000	CATERPILLAR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	132.670000	-15,900.43	30,511.97	14,611.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		156782104	20190318S003750 TC...	-69.000	CERNER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	57.910000	-2,840.67	3,995.21	1,154.54
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		16119P108	20190318S004120 TC...	-37.000	CHARTER COMMUNICATIONS INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	355.920000	-9,966.10	13,168.58	3,202.48
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		166764100	20190318S004480 TC...	-19.000	CHEVRON CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	125.310000	-1,405.82	2,380.71	974.89
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		17275R102	20190318S002970 TC...	-1,413.000	CISCO SYSTEMS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	53.200000	-26,871.40	75,160.02	46,288.62
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		172908105	20190318S004260 TC...	-29.000	CINTAS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	205.550000	-1,905.31	5,960.65	4,055.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		172967424	20190318S002960 TC...	-1,554.000	CITIGROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.190000	-109,137.63	101,292.28	-7,845.35
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		174610105	20190318S003570 TC...	-103.000	CITIZENS FINANCIAL GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	35.870000	-2,255.47	3,693.79	1,438.32
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		177376100	20190318S005100 TC...	-44.000	CITRIX SYSTEMS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.880000	-2,142.40	4,438.33	2,295.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		192446102	20190318S004490 TC...	-20.000	COGNIZANT TECHNOLOGY SOLUTIONS 3...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	72.130000	-817.51	1,442.43	624.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		194162103	20190318S004340 TC...	-24.000	COLGATE-PALMOLIVE CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.200000	-1,270.03	1,612.59	342.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		20030N101	20190318S004690 TC...	-9.000	COMCAST CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	40.470000	-167.92	364.15	196.23
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		200340107	20190318S004090 TC...	-38.000	COMERICA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	82.270000	-1,724.43	3,125.92	1,401.49
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		20825C104	20190318S003230 TC...	-218.000	CONOCOPHILLIPS 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.590000	-9,216.96	14,732.78	5,515.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		217204106	20190318S005050 TC...	-81.000	COPART INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	59.030000	-4,245.00	4,780.75	535.75
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		219350105	20190318S003290 TC...	-190.000	CORNING INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	34.520000	-3,339.47	6,557.28	3,217.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		22304C100	20190318S004970 TC...	-1,206.000	COVETRUS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	34.460000	-46,967.25	41,549.16	-7,418.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		231021106	20190318S004020 TC...	-44.000	CUMMINS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	157.410000	-3,225.21	6,925.61	3,700.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		23331A109	20190318S004590 TC...	-17.000	DR HORTON INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	40.760000	-353.97	692.78	338.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		23355L106	20190318S003270 TC...	-207.000	DXC TECHNOLOGY CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.750000	-10,277.42	13,608.52	3,331.10
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		244199105	20190318S004220 TC...	-31.000	DEERE & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	158.150000	-2,321.98	4,902.35	2,580.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		247361702	20190318S003870 TC...	-57.000	DELTA AIR LINES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.190000	-1,789.63	2,917.36	1,128.73
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		25179M103	20190318S003050 TC...	-547.000	DEVON ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	29.640000	-18,075.33	16,208.76	-1,866.57
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		254709108	20190318S003520 TC...	-117.000	DISCOVER FINANCIAL SERVICES 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	73.160000	-3,642.09	8,558.72	4,916.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		260003108	20190318S004610 TC...	-13.000	DOVER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	90.690000	-506.01	1,178.85	672.84
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		26078J100	20190318S003040 TC...	-553.000	DOWDUPONT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	55.280000	-22,043.65	30,565.29	8,521.64



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		269246401	201903185003470 TC...	-132.000	E*TRADE FINANCIAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.020000	-2,658.58	6,469.56	3,810.98
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		278642103	201903185003000 TC...	-605.000	EBAY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	36.300000	-13,412.49	29,215.08	15,802.59
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		28176E108	201903185004810 TC...	-4.000	EDWARDS LIFESCIENCES CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	179.750000	-215.04	718.96	503.92
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		285512109	201903185004500 TC...	-19.000	ELECTRONIC ARTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	98.980000	-750.34	1,880.45	1,130.11
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		291011104	201903185003340 TC...	-166.000	EMERSON ELECTRIC CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.330000	-7,136.38	11,175.38	4,039.00
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		292505104	201903185002880 TC...	-10,588.000	ENCANA CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	7.260000	-67,339.68	76,788.47	9,448.79
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		297178105	201903185004940 TC...	-1.000	ESSEX PROPERTY TRUST INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	289.400000	-196.70	289.38	92.68
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		30034W106	201903185003380 TC...	-148.000	EVERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	57.670000	-7,788.88	8,533.93	745.05
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		30212P303	201903185005150 TC...	-18.000	EXPEDIA GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	121.560000	-1,381.57	2,187.91	806.34
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		302130109	201903185004960 TC...	-1.000	EXPEDITORS INTERNATIONAL OF WA 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	76.010000	-33.67	75.99	42.32
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		302445101	201903185004030 TC...	-44.000	FLIR SYSTEMS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.140000	-1,399.67	2,205.80	806.13
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		30303M102	201903185003620 TC...	-94.000	FACEBOOK INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	165.980000	-7,811.18	15,601.20	7,790.02
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		31428X106	201903185004460 TC...	-21.000	FEDEX CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	177.980000	-2,079.57	3,737.37	1,657.80
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		315516102	201903185004570 TC...	-17.000	F5 NETWORKS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	153.690000	-1,875.95	2,612.56	736.61
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		31620M106	201903185003860 TC...	-58.000	FIDELITY NATIONAL INFORMATION 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	108.890000	-2,874.71	6,314.51	3,439.80
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		316773100	201903185003600 TC...	-100.000	FIFTH THIRD BANCORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	28.320000	-1,537.11	2,831.21	1,294.10
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		337738108	201903185005030 TC...	-97.000	FISERV INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	86.240000	-2,356.00	8,364.44	6,008.44
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		339041105	201903185003950 TC...	-47.000	FLEETCOR TECHNOLOGIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	239.270000	-10,220.30	11,245.19	1,024.89
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		343412102	201903185004700 TC...	-8.000	FLUOR CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	37.740000	-444.93	301.85	-143.08
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		344849104	201903185004270 TC...	-29.000	FOOT LOCKER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	58.980000	-1,779.70	1,710.17	-69.53
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		34964C106	201903185004860 TC...	-3.000	FORTUNE BRANDS HOME & SECURITY 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.940000	-187.51	137.79	-49.72
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		354613101	201903185005170 TC...	-12.000	FRANKLIN RESOURCES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	33.320000	-413.26	399.74	-13.52
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		366651107	201903185005160 TC...	-14.000	GARTNER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	145.040000	-1,553.09	2,030.42	477.33
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		369550108	201903185003500 TC...	-120.000	GENERAL DYNAMICS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	169.790000	-11,399.68	20,373.63	8,973.95
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		372460105	201903185004930 TC...	-1.000	GENUINE PARTS CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	107.050000	-88.25	107.03	48.78
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		375558103	201903185003220 TC...	-230.000	GILEAD SCIENCES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.630000	-9,298.38	15,092.97	5,794.59
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		38141G104	201903185004190 TC...	-34.000	GOLDMAN SACHS GROUP INC/THE 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	198.260000	-4,452.45	6,740.49	2,288.04
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		382550101	201903185002900 TC...	-4,609.000	GOODYEAR TIRE & RUBBER CO/THE 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.900000	-88,672.89	82,465.45	-6,207.44
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		384802104	201903185005190 TC...	-5.000	WW GRAINGER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	297.180000	-759.32	1,485.84	726.52
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		40434L105	201903185002990 TC...	-612.000	HP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.940000	-8,832.48	16,184.97	7,352.49
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		412822108	201903185005090 TC...	-49.000	HARLEY-DAVIDSON INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	36.600000	-2,294.95	1,793.00	-501.95
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		42796E108	201903185004660 TC...	-10.000	HERSHEY CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.790000	-710.03	1,107.80	397.77
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		42824C109	201903185003010 TC...	-771.000	HEWLETT PACKARD ENTERPRISE CO 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	16.070000	-5,555.14	12,384.02	6,828.88
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		43300A203	201903185004010 TC...	-44.000	HILTON WORLDWIDE HOLDINGS INC 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	85.760000	-3,127.09	3,773.06	645.97
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		436106108	201903185004240 TC...	-29.000	HOLLYFRONTIER CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	52.200000	-2,084.52	1,513.56	-570.96
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		436440101	201903185004800 TC...	-5.000	HOLOGIC INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.630000	-189.38	238.10	48.72
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		438516106	201903185003400 TC...	-147.000	HONEYWELL INTERNATIONAL INC 328047...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	155.350000	-9,105.80	22,835.05	13,729.25
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		444859102	201903185004520 TC...	-19.000	HUMANA INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	280.140000	-2,311.03	5,322.45	3,011.42
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		446150104	201903185004990 TC...	-185.000	HUNTINGTON BANCSHARES INC/OH 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	13.750000	-1,598.03	2,542.32	944.29
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		446413106	201903185004380 TC...	-24.000	HUNTINGTON INGALLS INDUSTRIES 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	204.410000	-5,259.47	4,905.59	-1,353.88
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		44980X109	201903185005200 TC...	-3.000	IPG PHOTONICS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	153.610000	-731.81	460.80	-271.01
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		452308109	201903185004100 TC...	-36.000	ILLINOIS TOOL WORKS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	143.180000	-2,243.86	5,154.14	2,910.28
KR3F1902002	KR3F1902002 S&P 500 INDEX	S		458140100	201903185002980 TC...	-870.000	INTEL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	54.330000	-21,960.42	47,259.95	25,299.53



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		459200101	201903185003170 TC...	-285.000	INTERNATIONAL BUSINESS MACHINE 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	139.430000	-35,092.65	39,734.89	4,642.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		460146103	201903185003900 TC...	-55.000	INTERNATIONAL PAPER CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.510000	-2,149.41	2,502.60	353.19
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		46625H100	201903185003020 TC...	-681.000	JPMORGAN CHASE & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	106.550000	-32,495.28	72,554.49	40,059.21
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		469814107	201903185004170 TC...	-35.000	JACOBS ENGINEERING GROUP INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	73.810000	-1,530.85	2,583.05	1,052.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		47233W109	201903185003130 TC...	-331.000	JEFFERIES FINANCIAL GROUP INC 328047...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.430000	-7,770.16	6,428.75	-1,341.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		478160104	201903185003560 TC...	-103.000	JOHNSON & JOHNSON 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	137.600000	-7,616.76	14,171.84	6,555.08
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		485170302	201903185004790 TC...	-5.000	KANSAS CITY SOUTHERN 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	114.500000	-502.85	572.45	69.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		487836108	201903185005140 TC...	-20.000	KELLOGG CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	54.270000	-1,286.76	1,085.23	-201.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		493267108	201903185003100 TC...	-407.000	KEYCORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.380000	-5,390.56	7,070.51	1,679.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		494368103	201903185004910 TC...	-2.000	KIMBERLY-CLARK CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	120.190000	-152.42	240.35	87.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		501889208	201903185004140 TC...	-36.000	LKQ CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	27.860000	-1,168.35	1,002.67	-165.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		50540R409	201903185004150 TC...	-36.000	LABORATORY CORP OF AMERICA HOL 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	154.360000	-3,908.97	5,556.61	1,647.64
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		512807108	201903185004130 TC...	-36.000	LAM RESEARCH CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	182.390000	-2,133.20	5,565.68	4,432.48
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		518439104	201903185004620 TC...	-11.000	ESTEE LAUDER COS INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	162.740000	-762.90	1,790.03	1,027.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		526057104	201903185003580 TC...	-102.000	LENNAR CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.730000	-3,806.59	4,867.62	1,061.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		532457108	201903185003140 TC...	-327.000	ELI LILLY & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	123.940000	-21,006.75	40,525.40	19,518.65
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		534187109	201903185003350 TC...	-163.000	LINCOLN NATIONAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	62.720000	-5,552.73	10,222.00	4,669.27
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		53814L108	201903185002930 TC...	-2,491.000	LIVENT CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	12.590000	-14,258.10	31,342.60	17,084.50
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		539830109	201903185004720 TC...	-7.000	LOCKHEED MARTIN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	296.150000	-967.81	2,072.97	1,105.16
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		540424108	201903185004390 TC...	-23.000	LOEWS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.780000	-920.76	1,098.75	177.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		55261F104	201903185004410 TC...	-22.000	M&T BANK CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	172.520000	-2,275.73	3,795.22	1,519.49
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		55354G100	201903185003780 TC...	-65.000	MSCI INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	189.580000	-10,362.40	12,322.04	1,959.64
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		565849106	201903185003330 TC...	-170.000	MARATHON OIL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	17.270000	-2,395.22	2,934.58	539.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		56585A102	201903185003180 TC...	-272.000	MARATHON PETROLEUM CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	60.450000	-7,901.94	16,440.14	8,538.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		574599106	201903185003310 TC...	-188.000	MASCO CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	38.960000	-3,577.92	7,326.73	3,748.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		57636Q104	201903185004280 TC...	-26.000	MASTERCARD INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	231.170000	-1,858.70	6,010.14	4,451.44
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		57772K101	201903185003980 TC...	-45.000	MAXIM INTEGRATED PRODUCTS INC 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	54.140000	-2,170.24	2,435.92	265.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		580135101	201903185004200 TC...	-33.000	MCDONALD'S CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	185.330000	-2,470.14	6,115.56	3,645.42
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		58155Q103	201903185003910 TC...	-51.000	MCKESSON CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	119.260000	-5,068.87	6,081.60	1,012.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		58933Y105	201903185003510 TC...	-118.000	MERCK & CO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.570000	-5,478.71	9,624.24	4,145.53
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		59156R108	201903185003070 TC...	-488.000	METLIFE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.310000	-16,440.77	22,107.33	5,666.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		592588105	201903185004890 TC...	-2.000	METTLER-TOLEDO INTERNATIONAL I 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	708.590000	-819.06	1,417.12	598.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		594918104	201903185003110 TC...	-346.000	MICROSOFT CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	115.910000	-13,819.69	40,101.73	26,282.04
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		608190104	201903185004320 TC...	-26.000	MOHAWK INDUSTRIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	128.570000	-4,116.82	3,342.57	-774.25
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		609207105	201903185003990 TC...	-45.000	MONDELEZ INTERNATIONAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.800000	-1,122.20	2,150.63	1,028.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		61174X109	201903185003590 TC...	-100.000	MONSTER BEVERAGE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	60.270000	-3,669.78	6,026.17	2,356.39
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		617446448	201903185004070 TC...	-40.000	MORGAN STANLEY 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	43.330000	-1,172.76	1,732.87	560.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		629377508	201903185003390 TC...	-148.000	NRG ENERGY INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	41.970000	-3,118.96	6,210.36	3,091.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		64110D104	201903185003710 TC...	-72.000	NETAPP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	68.060000	-3,008.47	4,899.71	1,891.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		651229106	201903185004980 TC...	-761.000	NEWELL BRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	15.560000	-23,780.90	11,835.29	-11,945.61
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		654106103	201903185003360 TC...	-155.000	NIKE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	86.900000	-4,784.57	13,452.66	8,668.09
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		655844108	201903185003740 TC...	-70.000	NORFOLK SOUTHERN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	179.520000	-4,470.14	12,565.70	8,095.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		665859104	201903185004110 TC...	-37.000	NORTHERN TRUST CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	94.920000	-2,158.21	3,511.71	1,353.50
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		666807102	201903185003840 TC...	-59.000	NORTHPROP GRUMMAN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	271.210000	-5,903.83	16,000.74	10,096.91
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		670346105	201903185003430 TC...	-138.000	NUCOR CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	58.530000	-5,851.96	8,075.99	2,224.03



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		67056G104	201903185004530 TC...	-18.000	NVIDIA CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	169.810000	-700.41	3,056.40	2,355.99
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		67103H107	201903185004310 TC...	-27.000	O'REILLY AUTOMOTIVE INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	370.020000	-3,410.44	9,990.21	6,579.77
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		674599105	201903185004210 TC...	-33.000	OCCIDENTAL PETROLEUM CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.470000	-1,660.28	2,160.23	499.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		68389X105	201903185002920 TC...	-2,547.000	ORACLE CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	52.940000	-71,243.96	134,817.32	63,573.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		69331C108	201903185002890 TC...	-10,260.000	PG&E CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.650000	-448,980.89	201,529.42	-247,451.47
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		693475105	201903185003540 TC...	-108.000	PNC FINANCIAL SERVICES GROUP I 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	129.860000	-7,356.16	14,023.88	6,667.72
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		693506107	201903185003890 TC...	-55.000	PPG INDUSTRIES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.030000	-3,237.13	6,051.16	2,814.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		693718108	201903185004510 TC...	-19.000	PACCAR INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	67.650000	-641.30	1,285.19	643.89
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		701094104	201903185003960 TC...	-46.000	PARKER-HANNIFIN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	170.770000	-3,558.93	7,854.96	4,296.03
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		717081103	201903185002910 TC...	-3,962.000	PFIZER INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	41.790000	-109,773.60	165,500.48	55,726.88
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		718546104	201903185003930 TC...	-51.000	PHILLIPS 66 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	98.520000	-2,487.51	5,024.07	2,536.56
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		723787107	201903185004360 TC...	-24.000	PIONEER NATURAL RESOURCES CO 3280...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	135.670000	-2,646.27	3,255.85	609.58
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74144T108	201903185003800 TC...	-63.000	T ROWE PRICE GROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	102.440000	-4,096.40	6,453.16	2,356.76
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74251V102	201903185003830 TC...	-61.000	PRINCIPAL FINANCIAL GROUP INC 328047...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	52.170000	-2,084.94	3,181.86	1,096.92
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		744320102	201903185004080 TC...	-37.000	PRUDENTIAL FINANCIAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	95.980000	-2,414.76	3,550.93	1,136.17
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		745367101	201903185004050 TC...	-42.000	PULTEGROUP INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	26.870000	-1,942.27	1,128.20	613.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74736K101	201903185004250 TC...	-30.000	QORVO INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	69.660000	-2,145.49	2,089.54	-55.95
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74762E102	201903185003660 TC...	-79.000	QUANTA SERVICES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	37.350000	-1,835.72	2,950.02	1,114.30
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		74834L100	201903185004420 TC...	-23.000	QUEST DIAGNOSTICS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	88.450000	-1,286.08	2,034.15	748.07
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		751212101	201903185004230 TC...	-30.000	RALPH LAUREN CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	120.780000	-3,812.27	3,623.12	-189.15
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		754730109	201903185004290 TC...	-27.000	RAYMOND JAMES FINANCIAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.890000	-2,121.20	2,210.80	89.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		755111507	201903185004540 TC...	-18.000	RAYTHEON CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	177.950000	-1,272.13	3,202.91	1,930.78
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		758849103	201903185004450 TC...	-22.000	REGENCY CENTERS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	64.760000	-1,467.12	1,424.53	-42.59
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		7591EP100	201903185003240 TC...	-217.000	REGIONS FINANCIAL CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	15.740000	-2,740.84	3,413.90	673.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		760759100	201903185004580 TC...	-16.000	REPUBLIC SERVICES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	78.630000	-756.05	1,415.18	659.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		770323103	201903185004160 TC...	-36.000	ROBERT HALF INTERNATIONAL INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	65.930000	-1,326.38	2,373.17	1,046.79
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		773903109	201903185004630 TC...	-10.000	ROCKWELL AUTOMATION INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	179.330000	-646.00	1,793.19	1,147.19
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		778296103	201903185004550 TC...	-17.000	ROSS STORES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	89.900000	-531.70	1,528.15	996.45
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		78409V104	201903185004470 TC...	-20.000	S&P GLOBAL INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	203.160000	-1,325.57	4,063.39	2,737.82
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		78410G104	201903185004840 TC...	-4.000	SBA COMMUNICATIONS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	190.950000	-606.41	763.76	157.35
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		78440X101	201903185004400 TC...	-23.000	SL GREEN REALTY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	90.380000	-2,826.78	2,078.54	-748.24
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		78486Q101	201903185004750 TC...	-7.000	SVB FINANCIAL GROUP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	246.210000	-2,165.14	1,723.39	-461.75
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		806407102	201903185005180 TC...	-5.000	HENRY SCHEIN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	59.290000	-286.68	296.40	9.72
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		808513105	201903185003300 TC...	-190.000	CHARLES SCHWAB CORP/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.450000	-4,437.77	8,633.95	4,196.18
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		81211K100	201903185004640 TC...	-10.000	SEALED AIR CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	45.300000	-281.75	452.91	171.16
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		824348106	201903185004710 TC...	-8.000	SHERWIN-WILLIAMS CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	431.030000	-1,429.93	3,448.13	2,018.20
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		83088M102	201903185003920 TC...	-51.000	SKYWORKS SOLUTIONS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.760000	-4,354.06	4,271.32	-82.74
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		831865209	201903185005120 TC...	-27.000	AO SMITH CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.320000	-1,562.64	1,385.42	-177.22
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		844741108	201903185003490 TC...	-121.000	SOUTHWEST AIRLINES CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.370000	-2,423.42	6,214.77	3,791.35
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		867914103	201903185003700 TC...	-74.000	SUNTRUST BANKS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	63.800000	-3,094.05	4,720.57	1,626.52
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		871658103	201903185003610 TC...	-96.000	SYNCHRONY FINANCIAL 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	33.310000	-2,972.70	3,196.99	224.29
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		871829107	201903185003760 TC...	-67.000	SYSCO CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	66.270000	-2,342.11	4,439.53	2,097.42
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		874054109	201903185004900 TC...	-2.000	TAKE-TWO INTERACTIVE SOFTWARE 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	93.550000	-210.97	187.07	-23.90
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		882508104	201903185003120 TC...	-341.000	TEXAS INSTRUMENTS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	110.740000	-13,245.65	37,759.28	24,513.63
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		883203101	201903185003420 TC...	-140.000	TEXTRON INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	51.780000	-4,065.39	7,248.05	3,182.66



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		88579Y101	20190318S003730 TC...	-70.000	3M CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	208.080000	-6,924.62	14,564.88	7,640.26
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		891027104	20190318S004600 TC...	-14.000	TORCHMARK CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.110000	-490.81	1,163.41	672.60
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		891906109	20190318S003650 TC...	-84.000	TOTAL SYSTEM SERVICES INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	94.350000	-3,348.68	7,924.66	4,575.98
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		892356106	20190318S004820 TC...	-4.000	TRACTOR SUPPLY CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	89.460000	-307.09	357.80	50.71
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		89417E109	20190318S004870 TC...	-3.000	TRAVELERS COS INC/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	134.180000	-201.14	402.51	201.37
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		902973304	20190318S003440 TC...	-135.000	US BANCORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	52.070000	-4,238.62	7,028.34	2,789.72
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		907818108	20190318S003280 TC...	-202.000	UNION PACIFIC CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	165.000000	-10,136.71	33,328.04	23,191.33
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		910047109	20190318S003720 TC...	-72.000	UNITED CONTINENTAL HOLDINGS IN 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.690000	-4,273.58	5,881.06	1,607.48
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		911363109	20190318S004430 TC...	-22.000	UNITED RENTALS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	120.140000	-2,246.81	2,642.87	396.06
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		913903100	20190318S004330 TC...	-25.000	UNIVERSAL HEALTH SERVICES INC 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	134.240000	-2,876.63	3,355.76	479.13
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		91529Y106	20190318S003850 TC...	-60.000	UNUM GROUP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	36.380000	-1,845.51	2,182.32	336.81
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		91913Y100	20190318S003630 TC...	-90.000	VALERO ENERGY CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	85.080000	-3,247.62	7,656.42	4,408.80
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92343E102	20190318S004670 TC...	-9.000	VERISIGN INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	181.620000	-680.63	1,634.48	953.85
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		92345Y106	20190318S004780 TC...	-5.000	VERISK ANALYTICS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	128.430000	-399.17	642.10	242.93
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		94106L109	20190318S004730 TC...	-8.000	WASTE MANAGEMENT INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.970000	-326.18	807.68	481.50
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		941848103	20190318S003670 TC...	-76.000	WATERS CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	244.970000	-8,205.47	18,616.90	10,411.43
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		949746101	20190318S002940 TC...	-2,395.000	WELLS FARGO & CO 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	50.660000	-96,047.70	121,311.16	25,263.46
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		959802109	20190318S005040 TC...	-93.000	WESTERN UNION CO/THE 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	18.350000	-1,738.04	1,705.82	-32.22
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		983134107	20190318S004650 TC...	-10.000	WYNN RESORTS LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	115.790000	-1,165.77	1,157.80	-7.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		984121608	20190318S003480 TC...	-127.000	XEROX CORP 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	31.610000	-3,136.78	4,013.46	876.68
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		988498101	20190318S003640 TC...	-86.000	YUM! BRANDS INC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	100.900000	-4,031.98	8,676.63	4,644.65
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		989701107	20190318S005020 TC...	-101.000	ZIONS BANCORP NA 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	49.160000	-4,114.36	4,964.33	849.97
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G0176J109	20190318S004880 TC...	-2.000	ALLEGION PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	88.410000	-84.54	176.79	92.25
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G0177J108	20190318S003880 TC...	-55.000	ALLERGAN PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	151.250000	-12,116.28	8,318.23	-3,798.05
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G29183103	20190318S003370 TC...	-151.000	EATON CORP PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	80.580000	-8,232.40	12,166.29	3,933.89
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G47791101	20190318S004000 TC...	-44.000	INGERSOLL-RAND PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	106.100000	-2,018.45	4,668.00	2,649.55
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G4918T108	20190318S003190 TC...	-242.000	INVESCO LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	19.780000	-5,831.22	4,784.87	-1,046.35
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G51502105	20190318S003460 TC...	-133.000	JOHNSON CONTROLS INTERNATIONAL 32...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	35.830000	-5,116.66	4,764.32	-352.34
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G6095L109	20190318S004060 TC...	-42.000	APTIV PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	81.960000	-1,820.44	3,441.95	1,621.51
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G66721104	20190318S004370 TC...	-24.000	NORWEGIAN CRUISE LINE HOLDINGS 328...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	55.550000	-1,273.14	1,333.00	59.86
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G7945M107	20190318S005080 TC...	-85.000	SEAGATE TECHNOLOGY PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	47.680000	-1,635.59	2,621.95	986.36
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G7800T104	20190318S004350 TC...	-25.000	PENTAIR PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	42.620000	-723.89	1,065.29	341.40
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		G96629103	20190318S004830 TC...	-3.000	WILLIS TOWERS WATSON PLC 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	173.650000	-344.41	520.92	176.51
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		H14671104	20190318S004920 TC...	-2.000	CHUBB LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	136.350000	-192.50	272.67	80.17
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		H84989104	20190318S003940 TC...	-48.000	TE CONNECTIVITY LTD 32804706	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	83.700000	-2,136.90	4,017.18	1,880.28
KR3F19020002	KR3F19020002 S&P 500 INDEX	S		N53745100	20190318S003320 TC...	-172.000	LYONDELLBASELL INDUSTRIES NV 32804...	UBS SECU.	3/15/2019	3/15/2019	3/19/2019	87.000000	-11,053.40	14,962.51	3,909.11



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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						13,456,482...							-88,340.94	-297.73	-126,054.78
INTEREST						0.000							283,901.42	283,901.42	0.00
U.S. DOLLAR						0.000							283,901.42	283,901.42	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		996085619	201901035000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/3/2019	1/3/2019	1/1/2019	0.000000	1,107.77	1,107.77	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		996085619	201902045000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/4/2019	2/4/2019	2/1/2019	0.000000	4,667.34	4,667.34	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		996085619	201903045000010	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		3/4/2019	3/4/2019	3/1/2019	0.000000	6,940.92	6,940.92	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828B25	201901155000120	0.000	US TREAS-CPI INFLAT 0.625% 01/15/2024		1/15/2019	1/15/2019	1/15/2019	0.000000	25,870.63	25,870.63	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828H45	201901155000020	0.000	US TREAS-CPI INFLAT 0.250% 01/15/2025		1/15/2019	1/15/2019	1/15/2019	0.000000	699.61	699.61	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828H45	201901155000030	0.000	US TREAS-CPI INFLAT 0.250% 01/15/2025		1/15/2019	1/15/2019	1/15/2019	0.000000	17,956.62	17,956.62	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828JX9	201901155000090	0.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		1/15/2019	1/15/2019	1/15/2019	0.000000	29,365.00	29,365.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	ITC		912828JX9	201901155000090	0.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		1/15/2019	1/15/2019	1/15/2019	0.000000	-29,365.00	-29,365.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828JX9	20190116A000120	0.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		1/15/2019	1/15/2019	1/15/2019	0.000000	29,059.50	29,059.50	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828LA6	201901155000040	0.000	US TREAS-CPI INFLAT 1.875% 07/15/2019		1/15/2019	1/15/2019	1/15/2019	0.000000	31,042.73	31,042.73	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828MF4	201901155000050	0.000	US TREAS-CPI INFLAT 1.375% 01/15/2020		1/15/2019	1/15/2019	1/15/2019	0.000000	24,082.99	24,082.99	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828NM8	201901155000060	0.000	US TREAS-CPI INFLAT 1.250% 07/15/2020		1/15/2019	1/15/2019	1/15/2019	0.000000	39,076.43	39,076.43	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828PP9	201901155000070	0.000	US TREAS-CPI INFLAT 1.125% 01/15/2021		1/15/2019	1/15/2019	1/15/2019	0.000000	37,009.10	37,009.10	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828SA9	201901155000080	0.000	US TREAS-CPI INFLAT 0.125% 01/15/2022		1/15/2019	1/15/2019	1/15/2019	0.000000	4,880.84	4,880.84	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828TE0	201901155000110	0.000	US TREAS-CPI INFLAT 0.125% 07/15/2022		1/15/2019	1/15/2019	1/15/2019	0.000000	21,102.38	21,102.38	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828UH1	201901155000100	0.000	US TREAS-CPI INFLAT 0.125% 01/15/2023		1/15/2019	1/15/2019	1/15/2019	0.000000	6,837.06	6,837.06	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IT		912828VM9	201901155000130	0.000	US TREAS-CPI INFLAT 0.375% 07/15/2023		1/15/2019	1/15/2019	1/15/2019	0.000000	33,567.50	33,567.50	0.00
INTEREST ACCRUAL						13,702,670...							0.00	-297.73	0.00
U.S. DOLLAR						13,702,670...							0.00	-297.73	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IA		996085619	20190103A000130	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		12/31/2018	12/31/2018	1/1/2019	0.000000	0.00	1.85	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IA		996085619	20190204A000120	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		1/31/2019	1/31/2019	2/1/2019	0.000000	0.00	7.17	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IA		996085619	20190304A000120	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL		2/28/2019	2/28/2019	3/1/2019	0.000000	0.00	-1.68	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IA		912828JX9	20190116A000130	2,764,070.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		1/14/2019	1/14/2019	1/15/2019	0.000000	0.00	-305.50	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	IA		912828UH1	20190115A000260	10,938,600.000	US TREAS-CPI INFLAT 0.125% 01/15/2023		1/14/2019	1/14/2019	1/15/2019	0.000000	0.00	0.43	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			20190214A000200	0.000	REVERSE DEC BNY SL REBATES GL ACC..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-706.38	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190214A000190	0.000	REVERSE DEC BNY SL BANK FEES GL AC..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	562.70	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190214A000220	0.000	JAN BNY SL BANK FEES GL ACCT (220390)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-700.01	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190315A000130	0.000	REVERSE JAN BNY SL BANK FEES GL AC..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	700.01	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190315A000170	0.000	FEB BNY SL BANK FEES GL ACCT (220390)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-611.62	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190412A000140	0.000	REVERSE FEB BNY SL BANK FEES GL AC..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	611.62	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190412A000160	0.000	MAR BNY SL BANK FEES GL ACCT (220390)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-678.12	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190214A000200	0.000	REVERSE DEC BNY SL REBATES GL ACC..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	706.38	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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			20190214A000180	0.000	REVERSEDEC BNY SL GROSS EARN GL A..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-4,457.95	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190214A000210	0.000	JAN BNY SL GROSS EARN GL ACCT (1203..		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	4,666.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190315A000120	0.000	REVERSE JAN BNY SL GROSS EARN GL A..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-4,866.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190315A000160	0.000	FEB BNY SL GROSS EARN GL ACCT (1203..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	4,077.59	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190412A000130	0.000	REVERSE FEB BNY SL GROSS EARN GL A..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-4,077.59	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190412A000150	0.000	MAR BNY SL GROSS EARN GL ACCT (1203..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	4,520.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190214A000190	0.000	REVERSE DEC BNY SL BANK FEES GL AC..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	-562.70	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190214A000220	0.000	JAN BNY SL BANK FEES GL ACCT (710480)		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	700.01	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190315A000130	0.000	REVERSE JAN BNY SL BANK FEES GL AC..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-700.01	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190315A000170	0.000	FEB BNY SL BANK FEES GL ACCT (710480)		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	611.62	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190412A000140	0.000	REVERSE FEB BNY SL BANK FEES GL AC..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-611.62	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190412A000160	0.000	MAR BNY SL BANK FEES GL ACCT (710480)		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	678.12	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190214A000180	0.000	REVERSEDEC BNY SL GROSS EARN GL A..		1/2/2019	1/2/2019	1/2/2019	0.000000	0.00	4,457.95	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190214A000210	0.000	JAN BNY SL GROSS EARN GL ACCT (6250..		1/31/2019	1/31/2019	1/31/2019	0.000000	0.00	-4,866.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190315A000120	0.000	REVERSE JAN BNY SL GROSS EARN GL A..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	4,666.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190315A000160	0.000	FEB BNY SL GROSS EARN GL ACCT (6250..		2/28/2019	2/28/2019	2/28/2019	0.000000	0.00	-4,077.59	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190412A000130	0.000	REVERSE FEB BNY SL GROSS EARN GL A..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	4,077.59	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	JNL			20190412A000150	0.000	MAR BNY SL GROSS EARN GL ACCT (6250..		3/31/2019	3/31/2019	3/31/2019	0.000000	0.00	-4,520.88	0.00
MATURITIES													-2,890,124.78	2,764,070.00	-126,054.78
U.S. DOLLAR						2,764,070.000							-2,890,124.78	2,764,070.00	-126,054.78
KR3F39010002	KR3F39010002 INTERNAL TIPS	MT		912828JX9	20190115P000010	-2,764,070.000	US TREAS-CPI INFLAT 2.125% 01/15/2019		1/15/2019	1/15/2019	1/15/2019	100.000000	-2,890,124.78	2,764,070.00	-126,054.78
PURCHASES						3,055,404.260							3,055,404.26	-3,055,404.26	0.00
U.S. DOLLAR						3,055,404.260							3,055,404.26	-3,055,404.26	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20190103S0000140	1,107.770	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/3/2019	1/3/2019	1/3/2019	1.000000	1,107.77	-1,107.77	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20190115S0000270	3,035,255.390	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	1/15/2019	1/15/2019	1/15/2019	1.000000	3,035,255.39	-3,035,255.39	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20190204S0000130	4,667.340	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	2/4/2019	2/4/2019	2/4/2019	1.000000	4,667.34	-4,667.34	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20190214S0000160	3,966.870	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	2/14/2019	2/14/2019	2/14/2019	1.000000	3,966.87	-3,966.87	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20190304S0000130	6,940.920	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	3/4/2019	3/4/2019	3/4/2019	1.000000	6,940.92	-6,940.92	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	B		996085619	20190314S0000120	3,465.970	EB TEMP IVN FD VAR RT 12/31/149 FEE CL ..	BANK OF N..	3/14/2019	3/14/2019	3/14/2019	1.000000	3,465.97	-3,465.97	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS						-530,089.000							-530,089.00	0.00	0.00
U.S. DOLLAR						-530,089.000							-530,089.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		99VVARLW7	20190115S0000250 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS REA..		1/15/2019	1/15/2019		0.000000	-3,188.87	-3,188.87	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		99VVARLW7	20190215S0000110 CPZ..	0.000	TRANSFER TO KR3F9001002 KRS INS REA..		2/15/2019	2/15/2019		0.000000	-3,966.87	-3,966.87	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		99VVARLW7	20190315S0000110 TRA..	0.000	TRANSFER TO KR3F9001002 KRS INS REA..		3/15/2019	3/15/2019		0.000000	-3,465.97	-3,465.97	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190102S0000100	-382.500	ILB INFLATION ADJUSTMENTS US TREAS-		1/2/2019	1/2/2019	1/2/2019	0.000000	-382.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190103S0000110	-918.000	ILB INFLATION ADJUSTMENTS US TREAS-		1/3/2019	1/3/2019	1/3/2019	0.000000	-918.00	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	SW		912828B25	20190104S000100	-2,677.500	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-2,677.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190107S000100	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190108S000100	-841.500	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-841.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190109S000100	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190110S000100	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190111S000100	-2,677.500	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-2,677.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190114S000100	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190115S000220	-841.500	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-841.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190116S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190117S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190118S000090	-2,677.500	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-2,677.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190122S000090	-1,759.500	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-1,759.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190123S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190124S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190125S000090	-2,677.500	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-2,677.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190128S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190129S000090	-841.500	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-841.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190130S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190131S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190201S000090	-2,754.000	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-2,754.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190204S000100	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190205S000090	-994.500	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-994.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190206S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190207S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190208S000090	-2,830.500	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-2,830.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190211S000090	-994.500	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-994.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190212S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190213S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190214S000090	-994.500	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-994.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190215S000090	-2,830.500	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-2,830.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190219S000090	-1,836.000	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-1,836.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190220S000090	-994.500	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-994.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190221S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190222S000090	-2,830.500	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-2,830.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190225S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190226S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-918.00	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	SW		912828B25	20190227S000090	-994.500	ILB INFLATION ADJUSTMENTS US TREAS--		2/27/2019	2/27/2019	2/27/2019	0.000000	-994.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828B25	20190228S000090	-918.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/28/2019	2/28/2019	2/28/2019	0.000000	-918.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190301S000080	76.500	ILB INFLATION ADJUSTMENTS US TREAS--		3/1/2019	3/1/2019	3/1/2019	0.000000	76.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190304S000100	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/4/2019	3/4/2019	3/4/2019	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190305S000090	535.500	ILB INFLATION ADJUSTMENTS US TREAS--		3/5/2019	3/5/2019	3/5/2019	0.000000	535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190306S000090	535.500	ILB INFLATION ADJUSTMENTS US TREAS--		3/6/2019	3/6/2019	3/6/2019	0.000000	535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190307S000090	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/7/2019	3/7/2019	3/7/2019	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190308S000090	1,530.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/8/2019	3/8/2019	3/8/2019	0.000000	1,530.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190311S000090	535.500	ILB INFLATION ADJUSTMENTS US TREAS--		3/11/2019	3/11/2019	3/11/2019	0.000000	535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190312S000090	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/12/2019	3/12/2019	3/12/2019	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190313S000090	535.500	ILB INFLATION ADJUSTMENTS US TREAS--		3/13/2019	3/13/2019	3/13/2019	0.000000	535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190314S000090	535.500	ILB INFLATION ADJUSTMENTS US TREAS--		3/14/2019	3/14/2019	3/14/2019	0.000000	535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190315S000090	1,530.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/15/2019	3/15/2019	3/15/2019	0.000000	1,530.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190318S000090	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/18/2019	3/18/2019	3/18/2019	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190319S000090	535.500	ILB INFLATION ADJUSTMENTS US TREAS--		3/19/2019	3/19/2019	3/19/2019	0.000000	535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190320S000090	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/20/2019	3/20/2019	3/20/2019	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190321S000090	535.500	ILB INFLATION ADJUSTMENTS US TREAS--		3/21/2019	3/21/2019	3/21/2019	0.000000	535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190322S000090	1,530.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/22/2019	3/22/2019	3/22/2019	0.000000	1,530.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190325S000090	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/25/2019	3/25/2019	3/25/2019	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190326S000090	535.500	ILB INFLATION ADJUSTMENTS US TREAS--		3/26/2019	3/26/2019	3/26/2019	0.000000	535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190327S000090	535.500	ILB INFLATION ADJUSTMENTS US TREAS--		3/27/2019	3/27/2019	3/27/2019	0.000000	535.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190328S000090	459.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/28/2019	3/28/2019	3/28/2019	0.000000	459.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828B25	20190329S000090	1,530.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/29/2019	3/29/2019	3/29/2019	0.000000	1,530.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190102S000110	-700.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/2/2019	1/2/2019	1/2/2019	0.000000	-700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190103S000120	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/3/2019	1/3/2019	1/3/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190104S000110	-4,760.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/4/2019	1/4/2019	1/4/2019	0.000000	-4,760.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190107S000110	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/7/2019	1/7/2019	1/7/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190108S000110	-1,540.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/8/2019	1/8/2019	1/8/2019	0.000000	-1,540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190109S000110	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/9/2019	1/9/2019	1/9/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190110S000110	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/10/2019	1/10/2019	1/10/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190111S000110	-4,760.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/11/2019	1/11/2019	1/11/2019	0.000000	-4,760.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190114S000110	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/14/2019	1/14/2019	1/14/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190115S000230	-1,540.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/15/2019	1/15/2019	1/15/2019	0.000000	-1,540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190116S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/16/2019	1/16/2019	1/16/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190117S000100	-1,540.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/17/2019	1/17/2019	1/17/2019	0.000000	-1,540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190118S000100	-4,900.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/18/2019	1/18/2019	1/18/2019	0.000000	-4,900.00	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	SW		912828H45	20190122S000100	-3,220.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-3,220.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190123S000100	-1,540.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-1,540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190124S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190125S000100	-4,900.000	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-4,900.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190128S000100	-1,540.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-1,540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190129S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190130S000100	-1,540.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-1,540.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190131S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190201S000100	-5,040.000	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-5,040.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190204S000110	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190205S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190206S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190207S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190208S000100	-5,180.000	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-5,180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190211S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190212S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190213S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190214S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190215S000100	-5,180.000	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-5,180.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190219S000100	-3,360.000	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-3,360.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190220S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190221S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190222S000100	-5,040.000	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-5,040.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190225S000100	-1,820.000	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-1,820.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190226S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190227S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828H45	20190228S000100	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20190301S000090	140.000	ILB INFLATION ADJUSTMENTS US TREAS		3/1/2019	3/1/2019	3/1/2019	0.000000	140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20190304S000110	840.000	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20190305S000100	980.000	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20190306S000100	840.000	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20190307S000100	980.000	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20190308S000100	2,800.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	2,800.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20190311S000100	840.000	ILB INFLATION ADJUSTMENTS US TREAS		3/11/2019	3/11/2019	3/11/2019	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20190312S000100	980.000	ILB INFLATION ADJUSTMENTS US TREAS		3/12/2019	3/12/2019	3/12/2019	0.000000	980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	20190313S000100	840.000	ILB INFLATION ADJUSTMENTS US TREAS		3/13/2019	3/13/2019	3/13/2019	0.000000	840.00	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	201903145000100	980.000	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903155000100	2,660.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	2,660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903185000100	980.000	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903195000100	840.000	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903205000100	980.000	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903215000100	840.000	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903225000100	2,800.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	2,800.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903255000100	840.000	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903265000100	980.000	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903275000100	840.000	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903285000100	980.000	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828H45	201903295000100	2,800.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	2,800.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201901025000010	-141.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-141.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201901035000020	-305.500	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-305.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201901045000010	-693.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-693.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201901075000010	-305.500	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-305.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201901085000010	-305.500	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-305.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201901095000010	-282.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-282.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201901105000010	-305.500	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-305.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201901115000010	-693.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-693.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828JX9	201901145000010	-305.500	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-305.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901025000020	-168.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-168.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901035000030	-336.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-336.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901045000020	-1,092.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-1,092.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901075000020	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901085000020	-336.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-336.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901095000020	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901105000020	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901115000020	-1,064.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-1,064.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901145000020	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901155000140	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901165000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901175000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901185000010	-1,064.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-1,064.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901225000010	-728.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-728.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	201901235000010	-336.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-336.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190124S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190125S000010	-1,064.000	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-1,064.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190128S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190129S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190130S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190131S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190201S000010	-1,092.000	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-1,092.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190204S000020	-392.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190205S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190206S000010	-392.000	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190207S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190208S000010	-1,148.000	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-1,148.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190211S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190212S000010	-392.000	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190213S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190214S000010	-392.000	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190215S000010	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-1,120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190219S000010	-756.000	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-756.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190220S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190221S000010	-392.000	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190222S000010	-1,120.000	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-1,120.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190225S000010	-392.000	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190226S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190227S000010	-392.000	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-392.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828LA6	20190228S000010	-364.000	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-364.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190301S000010	28.000	ILB INFLATION ADJUSTMENTS US TREAS		3/1/2019	3/1/2019	3/1/2019	0.000000	28.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190304S000020	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190305S000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190306S000010	224.000	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	224.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190307S000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190308S000010	616.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	616.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190311S000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/11/2019	3/11/2019	3/11/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190312S000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/12/2019	3/12/2019	3/12/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190313S000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/13/2019	3/13/2019	3/13/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190314S000010	224.000	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	224.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190315S000010	588.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	588.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190318000010	224.000	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	224.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190319000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190320000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190321000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190322000010	616.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	616.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190325000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190326000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190327000010	224.000	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	224.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190328000010	196.000	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	196.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828LA6	20190329000010	616.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	616.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901020000030	-150.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901030000040	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901040000030	-1,140.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-1,140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901070000030	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901080000030	-360.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-360.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901090000030	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901100000030	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901110000030	-1,110.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-1,110.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901140000030	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901150000150	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901160000020	-360.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-360.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901170000020	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901180000020	-1,140.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-1,140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901220000020	-750.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-750.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901230000020	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901240000020	-360.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-360.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901250000020	-1,140.000	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-1,140.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901280000020	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901290000020	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901300000020	-360.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-360.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201901310000020	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201902010000020	-1,170.000	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-1,170.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201902040000030	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201902050000020	-420.000	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201902060000020	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	201902070000020	-390.000	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-390.00	0.00	0.00



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Period : 1/1/2019 to 3/31/2019

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	SW		912828MF4	20190208S000020	-1,200.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/8/2019	2/8/2019	2/8/2019	0.000000	-1,200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190211S000020	-390.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/11/2019	2/11/2019	2/11/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190212S000020	-420.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/12/2019	2/12/2019	2/12/2019	0.000000	-420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190213S000020	-390.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/13/2019	2/13/2019	2/13/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190214S000020	-390.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/14/2019	2/14/2019	2/14/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190215S000020	-1,200.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/15/2019	2/15/2019	2/15/2019	0.000000	-1,200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190219S000020	-810.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/19/2019	2/19/2019	2/19/2019	0.000000	-810.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190220S000020	-390.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/20/2019	2/20/2019	2/20/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190221S000020	-390.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/21/2019	2/21/2019	2/21/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190222S000020	-1,200.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/22/2019	2/22/2019	2/22/2019	0.000000	-1,200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190225S000020	-420.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/25/2019	2/25/2019	2/25/2019	0.000000	-420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190226S000020	-390.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/26/2019	2/26/2019	2/26/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190227S000020	-390.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/27/2019	2/27/2019	2/27/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828MF4	20190228S000020	-390.00	ILB INFLATION ADJUSTMENTS US TREAS--		2/28/2019	2/28/2019	2/28/2019	0.000000	-390.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190304S000030	240.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/4/2019	3/4/2019	3/4/2019	0.000000	240.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190305S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/5/2019	3/5/2019	3/5/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190306S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/6/2019	3/6/2019	3/6/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190307S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/7/2019	3/7/2019	3/7/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190308S000020	660.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/8/2019	3/8/2019	3/8/2019	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190311S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/11/2019	3/11/2019	3/11/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190312S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/12/2019	3/12/2019	3/12/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190313S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/13/2019	3/13/2019	3/13/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190314S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/14/2019	3/14/2019	3/14/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190315S000020	660.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/15/2019	3/15/2019	3/15/2019	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190318S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/18/2019	3/18/2019	3/18/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190319S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/19/2019	3/19/2019	3/19/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190320S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/20/2019	3/20/2019	3/20/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190321S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/21/2019	3/21/2019	3/21/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190322S000020	660.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/22/2019	3/22/2019	3/22/2019	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190325S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/25/2019	3/25/2019	3/25/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190326S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/26/2019	3/26/2019	3/26/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190327S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/27/2019	3/27/2019	3/27/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190328S000020	210.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/28/2019	3/28/2019	3/28/2019	0.000000	210.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828MF4	20190329S000020	660.00	ILB INFLATION ADJUSTMENTS US TREAS--		3/29/2019	3/29/2019	3/29/2019	0.000000	660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190102S000040	-324.00	ILB INFLATION ADJUSTMENTS US TREAS--		1/2/2019	1/2/2019	1/2/2019	0.000000	-324.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190103S000050	-648.00	ILB INFLATION ADJUSTMENTS US TREAS--		1/3/2019	1/3/2019	1/3/2019	0.000000	-648.00	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	SW		912828NM8	20190104S000040	-2,052.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/4/2019	1/4/2019	1/4/2019	0.000000	-2,052.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190107S000040	-648.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/7/2019	1/7/2019	1/7/2019	0.000000	-648.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190108S000040	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/8/2019	1/8/2019	1/8/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190109S000040	-648.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/9/2019	1/9/2019	1/9/2019	0.000000	-648.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190110S000040	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/10/2019	1/10/2019	1/10/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190111S000040	-1,998.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/11/2019	1/11/2019	1/11/2019	0.000000	-1,998.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190114S000040	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/14/2019	1/14/2019	1/14/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190115S000160	-648.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/15/2019	1/15/2019	1/15/2019	0.000000	-648.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190116S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/16/2019	1/16/2019	1/16/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190117S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/17/2019	1/17/2019	1/17/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190118S000030	-1,998.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/18/2019	1/18/2019	1/18/2019	0.000000	-1,998.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190122S000030	-1,350.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/22/2019	1/22/2019	1/22/2019	0.000000	-1,350.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190123S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/23/2019	1/23/2019	1/23/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190124S000030	-648.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/24/2019	1/24/2019	1/24/2019	0.000000	-648.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190125S000030	-2,052.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/25/2019	1/25/2019	1/25/2019	0.000000	-2,052.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190128S000030	-648.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/28/2019	1/28/2019	1/28/2019	0.000000	-648.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190129S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/29/2019	1/29/2019	1/29/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190130S000030	-648.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/30/2019	1/30/2019	1/30/2019	0.000000	-648.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190131S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		1/31/2019	1/31/2019	1/31/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190201S000030	-2,106.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/1/2019	2/1/2019	2/1/2019	0.000000	-2,106.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190204S000040	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/4/2019	2/4/2019	2/4/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190205S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/5/2019	2/5/2019	2/5/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190206S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/6/2019	2/6/2019	2/6/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190207S000030	-756.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/7/2019	2/7/2019	2/7/2019	0.000000	-756.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190208S000030	-2,106.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/8/2019	2/8/2019	2/8/2019	0.000000	-2,106.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190211S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/11/2019	2/11/2019	2/11/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190212S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/12/2019	2/12/2019	2/12/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190213S000030	-756.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/13/2019	2/13/2019	2/13/2019	0.000000	-756.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190214S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/14/2019	2/14/2019	2/14/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190215S000030	-2,106.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/15/2019	2/15/2019	2/15/2019	0.000000	-2,106.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190219S000030	-1,458.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/19/2019	2/19/2019	2/19/2019	0.000000	-1,458.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190220S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/20/2019	2/20/2019	2/20/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190221S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/21/2019	2/21/2019	2/21/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190222S000030	-2,160.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/22/2019	2/22/2019	2/22/2019	0.000000	-2,160.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190225S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/25/2019	2/25/2019	2/25/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190226S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS...		2/26/2019	2/26/2019	2/26/2019	0.000000	-702.00	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	SW		912828NM8	20190227S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828NM8	20190228S000030	-702.000	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-702.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190301S000020	54.000	ILB INFLATION ADJUSTMENTS US TREAS		3/1/2019	3/1/2019	3/1/2019	0.000000	54.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190304S000040	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190305S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190306S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190307S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190308S000030	1,134.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	1,134.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190311S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/11/2019	3/11/2019	3/11/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190312S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/12/2019	3/12/2019	3/12/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190313S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/13/2019	3/13/2019	3/13/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190314S000030	432.000	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	432.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190315S000030	1,134.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	1,134.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190318S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190319S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190320S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190321S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190322S000030	1,134.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	1,134.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190325S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190326S000030	432.000	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	432.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190327S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190328S000030	378.000	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	378.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828NM8	20190329S000030	1,134.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	1,134.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190102S000050	-342.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-342.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190103S000060	-741.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190104S000050	-2,109.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-2,109.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190107S000050	-741.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190108S000050	-684.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-684.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190109S000050	-741.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190110S000050	-684.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-684.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190111S000050	-2,166.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-2,166.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190114S000050	-684.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-684.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190115S000170	-741.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190116S000040	-684.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-684.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190117S000040	-741.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190118S000040	-2,109.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-2,109.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190122S000040	-1,425.00	ILB INFLATION ADJUSTMENTS US TREAS...		1/22/2019	1/22/2019	1/22/2019	0.000000	-1,425.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190123S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		1/23/2019	1/23/2019	1/23/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190124S000040	-684.00	ILB INFLATION ADJUSTMENTS US TREAS...		1/24/2019	1/24/2019	1/24/2019	0.000000	-684.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190125S000040	-2,165.00	ILB INFLATION ADJUSTMENTS US TREAS...		1/25/2019	1/25/2019	1/25/2019	0.000000	-2,165.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190128S000040	-684.00	ILB INFLATION ADJUSTMENTS US TREAS...		1/28/2019	1/28/2019	1/28/2019	0.000000	-684.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190129S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		1/29/2019	1/29/2019	1/29/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190130S000040	-684.00	ILB INFLATION ADJUSTMENTS US TREAS...		1/30/2019	1/30/2019	1/30/2019	0.000000	-684.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190131S000040	-684.00	ILB INFLATION ADJUSTMENTS US TREAS...		1/31/2019	1/31/2019	1/31/2019	0.000000	-684.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190201S000040	-2,223.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/1/2019	2/1/2019	2/1/2019	0.000000	-2,223.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190204S000050	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/4/2019	2/4/2019	2/4/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190205S000040	-798.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/5/2019	2/5/2019	2/5/2019	0.000000	-798.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190206S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/6/2019	2/6/2019	2/6/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190207S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/7/2019	2/7/2019	2/7/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190208S000040	-2,223.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/8/2019	2/8/2019	2/8/2019	0.000000	-2,223.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190211S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/11/2019	2/11/2019	2/11/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190212S000040	-798.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/12/2019	2/12/2019	2/12/2019	0.000000	-798.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190213S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/13/2019	2/13/2019	2/13/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190214S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/14/2019	2/14/2019	2/14/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190215S000040	-2,223.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/15/2019	2/15/2019	2/15/2019	0.000000	-2,223.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190219S000040	-1,539.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/19/2019	2/19/2019	2/19/2019	0.000000	-1,539.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190220S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/20/2019	2/20/2019	2/20/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190221S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/21/2019	2/21/2019	2/21/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190222S000040	-2,223.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/22/2019	2/22/2019	2/22/2019	0.000000	-2,223.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190225S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/25/2019	2/25/2019	2/25/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190226S000040	-798.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/26/2019	2/26/2019	2/26/2019	0.000000	-798.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190227S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/27/2019	2/27/2019	2/27/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828PP9	20190228S000040	-741.00	ILB INFLATION ADJUSTMENTS US TREAS...		2/28/2019	2/28/2019	2/28/2019	0.000000	-741.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190301S000030	57.00	ILB INFLATION ADJUSTMENTS US TREAS...		3/1/2019	3/1/2019	3/1/2019	0.000000	57.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190304S000050	399.00	ILB INFLATION ADJUSTMENTS US TREAS...		3/4/2019	3/4/2019	3/4/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190305S000040	399.00	ILB INFLATION ADJUSTMENTS US TREAS...		3/5/2019	3/5/2019	3/5/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190306S000040	399.00	ILB INFLATION ADJUSTMENTS US TREAS...		3/6/2019	3/6/2019	3/6/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190307S000040	399.00	ILB INFLATION ADJUSTMENTS US TREAS...		3/7/2019	3/7/2019	3/7/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190308S000040	1,254.00	ILB INFLATION ADJUSTMENTS US TREAS...		3/8/2019	3/8/2019	3/8/2019	0.000000	1,254.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190311S000040	399.00	ILB INFLATION ADJUSTMENTS US TREAS...		3/11/2019	3/11/2019	3/11/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190312S000040	399.00	ILB INFLATION ADJUSTMENTS US TREAS...		3/12/2019	3/12/2019	3/12/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190313S000040	399.00	ILB INFLATION ADJUSTMENTS US TREAS...		3/13/2019	3/13/2019	3/13/2019	0.000000	399.00	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190314S000040	399.000	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190315S000040	1,197.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	1,197.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190318S000040	399.000	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190319S000040	399.000	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190320S000040	399.000	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190321S000040	399.000	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190322S000040	1,197.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	1,197.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190325S000040	456.000	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	456.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190326S000040	399.000	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190327S000040	399.000	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190328S000040	399.000	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	399.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828PP9	20190329S000040	1,197.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	1,197.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190102S000060	-420.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190103S000070	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190104S000060	-2,520.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-2,520.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190107S000060	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190108S000060	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190109S000060	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190110S000060	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190111S000060	-2,520.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-2,520.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190114S000060	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190115S000180	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190116S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190117S000050	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190118S000050	-2,520.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-2,520.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190122S000050	-1,680.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-1,680.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190123S000050	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190124S000050	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190125S000050	-2,520.000	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-2,520.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190128S000050	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190129S000050	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190130S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190131S000050	-840.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190201S000050	-2,590.000	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-2,590.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190204S000060	-910.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190205S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-910.00	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	SW		912828SA9	20190206S000050	-840.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/6/2019	2/6/2019	2/6/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190207S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/7/2019	2/7/2019	2/7/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190208S000050	-2,660.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/8/2019	2/8/2019	2/8/2019	0.000000	-2,660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190211S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/11/2019	2/11/2019	2/11/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190212S000050	-840.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/12/2019	2/12/2019	2/12/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190213S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/13/2019	2/13/2019	2/13/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190214S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/14/2019	2/14/2019	2/14/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190215S000050	-2,660.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/15/2019	2/15/2019	2/15/2019	0.000000	-2,660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190219S000050	-1,750.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/19/2019	2/19/2019	2/19/2019	0.000000	-1,750.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190220S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/20/2019	2/20/2019	2/20/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190221S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/21/2019	2/21/2019	2/21/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190222S000050	-2,660.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/22/2019	2/22/2019	2/22/2019	0.000000	-2,660.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190225S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/25/2019	2/25/2019	2/25/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190226S000050	-840.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/26/2019	2/26/2019	2/26/2019	0.000000	-840.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190227S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/27/2019	2/27/2019	2/27/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828SA9	20190228S000050	-910.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/28/2019	2/28/2019	2/28/2019	0.000000	-910.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190301S000040	70.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/1/2019	3/1/2019	3/1/2019	0.000000	70.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190304S000060	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/4/2019	3/4/2019	3/4/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190305S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/5/2019	3/5/2019	3/5/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190306S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/6/2019	3/6/2019	3/6/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190307S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/7/2019	3/7/2019	3/7/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190308S000050	1,400.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/8/2019	3/8/2019	3/8/2019	0.000000	1,400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190311S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/11/2019	3/11/2019	3/11/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190312S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/12/2019	3/12/2019	3/12/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190313S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/13/2019	3/13/2019	3/13/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190314S000050	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/14/2019	3/14/2019	3/14/2019	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190315S000050	1,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/15/2019	3/15/2019	3/15/2019	0.000000	1,470.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190318S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/18/2019	3/18/2019	3/18/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190319S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/19/2019	3/19/2019	3/19/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190320S000050	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/20/2019	3/20/2019	3/20/2019	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190321S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/21/2019	3/21/2019	3/21/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190322S000050	1,470.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/22/2019	3/22/2019	3/22/2019	0.000000	1,470.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190325S000050	420.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/25/2019	3/25/2019	3/25/2019	0.000000	420.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190326S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/26/2019	3/26/2019	3/26/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190327S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/27/2019	3/27/2019	3/27/2019	0.000000	490.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828SA9	20190328S000050	490.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/28/2019	3/28/2019	3/28/2019	0.000000	490.00	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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		9128285A9	20190329S000050	1,400.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	1,400.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190102S000070	-1,537.500	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-1,537.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190103S000080	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190104S000070	-11,070.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-11,070.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190107S000070	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190108S000070	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190109S000070	-3,382.500	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-3,382.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190110S000070	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190111S000070	-11,070.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-11,070.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190114S000070	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190115S0000190	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190116S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190117S0000060	-3,382.500	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-3,382.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190118S0000060	-11,070.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-11,070.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190122S0000060	-7,380.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-7,380.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190123S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190124S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190125S0000060	-10,762.500	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-10,762.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190128S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190129S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190130S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190131S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190201S0000060	-11,377.500	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-11,377.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190204S000070	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190205S0000060	-3,997.500	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190206S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190207S0000060	-3,997.500	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190208S0000060	-11,377.500	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-11,377.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190211S0000060	-3,997.500	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190212S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190213S0000060	-3,997.500	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190214S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190215S0000060	-11,685.000	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-11,685.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190219S0000060	-7,687.500	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-7,687.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190220S0000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190221S0000060	-3,997.500	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-3,997.50	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	SW		912828TE0	20190222S000060	-11,377.500	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-11,377.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190225S000060	-3,997.500	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190226S000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190227S000060	-3,997.500	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-3,997.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828TE0	20190228S000060	-3,690.000	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-3,690.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190301S000050	307.500	ILB INFLATION ADJUSTMENTS US TREAS		3/1/2019	3/1/2019	3/1/2019	0.000000	307.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190304S000070	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190305S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190306S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190307S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190308S000060	6,150.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	6,150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190311S000060	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS		3/11/2019	3/11/2019	3/11/2019	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190312S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/12/2019	3/12/2019	3/12/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190313S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/13/2019	3/13/2019	3/13/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190314S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/14/2019	3/14/2019	3/14/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190315S000060	6,150.000	ILB INFLATION ADJUSTMENTS US TREAS		3/15/2019	3/15/2019	3/15/2019	0.000000	6,150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190318S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/18/2019	3/18/2019	3/18/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190319S000060	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS		3/19/2019	3/19/2019	3/19/2019	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190320S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/20/2019	3/20/2019	3/20/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190321S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/21/2019	3/21/2019	3/21/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190322S000060	6,150.000	ILB INFLATION ADJUSTMENTS US TREAS		3/22/2019	3/22/2019	3/22/2019	0.000000	6,150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190325S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/25/2019	3/25/2019	3/25/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190326S000060	1,845.000	ILB INFLATION ADJUSTMENTS US TREAS		3/26/2019	3/26/2019	3/26/2019	0.000000	1,845.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190327S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/27/2019	3/27/2019	3/27/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190328S000060	2,152.500	ILB INFLATION ADJUSTMENTS US TREAS		3/28/2019	3/28/2019	3/28/2019	0.000000	2,152.50	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828TE0	20190329S000060	6,150.000	ILB INFLATION ADJUSTMENTS US TREAS		3/29/2019	3/29/2019	3/29/2019	0.000000	6,150.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190102S000080	-500.000	ILB INFLATION ADJUSTMENTS US TREAS		1/2/2019	1/2/2019	1/2/2019	0.000000	-500.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190103S000090	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/3/2019	1/3/2019	1/3/2019	0.000000	-1,200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190104S000080	-3,600.000	ILB INFLATION ADJUSTMENTS US TREAS		1/4/2019	1/4/2019	1/4/2019	0.000000	-3,600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190107S000080	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/7/2019	1/7/2019	1/7/2019	0.000000	-1,200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190108S000080	-1,100.000	ILB INFLATION ADJUSTMENTS US TREAS		1/8/2019	1/8/2019	1/8/2019	0.000000	-1,100.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190109S000080	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/9/2019	1/9/2019	1/9/2019	0.000000	-1,200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190110S000080	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/10/2019	1/10/2019	1/10/2019	0.000000	-1,200.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190111S000080	-3,600.000	ILB INFLATION ADJUSTMENTS US TREAS		1/11/2019	1/11/2019	1/11/2019	0.000000	-3,600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190114S000080	-1,100.000	ILB INFLATION ADJUSTMENTS US TREAS		1/14/2019	1/14/2019	1/14/2019	0.000000	-1,100.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190115S0000200	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/15/2019	1/15/2019	1/15/2019	0.000000	-1,200.00	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	SW		912828UH1	20190116S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/16/2019	1/16/2019	1/16/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190117S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/17/2019	1/17/2019	1/17/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190118S000070	-3,500.000	ILB INFLATION ADJUSTMENTS US TREAS		1/18/2019	1/18/2019	1/18/2019	0.000000	-3,500.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190122S000070	-2,400.000	ILB INFLATION ADJUSTMENTS US TREAS		1/22/2019	1/22/2019	1/22/2019	0.000000	-2,400.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190123S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/23/2019	1/23/2019	1/23/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190124S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/24/2019	1/24/2019	1/24/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190125S000070	-3,500.000	ILB INFLATION ADJUSTMENTS US TREAS		1/25/2019	1/25/2019	1/25/2019	0.000000	-3,500.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190128S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/28/2019	1/28/2019	1/28/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190129S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/29/2019	1/29/2019	1/29/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190130S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/30/2019	1/30/2019	1/30/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190131S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		1/31/2019	1/31/2019	1/31/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190201S000070	-3,600.000	ILB INFLATION ADJUSTMENTS US TREAS		2/1/2019	2/1/2019	2/1/2019	0.000000	-3,600.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190204S000080	-1,300.000	ILB INFLATION ADJUSTMENTS US TREAS		2/4/2019	2/4/2019	2/4/2019	0.000000	-1,300.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190205S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		2/5/2019	2/5/2019	2/5/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190206S000070	-1,300.000	ILB INFLATION ADJUSTMENTS US TREAS		2/6/2019	2/6/2019	2/6/2019	0.000000	-1,300.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190207S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		2/7/2019	2/7/2019	2/7/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190208S000070	-3,800.000	ILB INFLATION ADJUSTMENTS US TREAS		2/8/2019	2/8/2019	2/8/2019	0.000000	-3,800.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190211S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		2/11/2019	2/11/2019	2/11/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190212S000070	-1,300.000	ILB INFLATION ADJUSTMENTS US TREAS		2/12/2019	2/12/2019	2/12/2019	0.000000	-1,300.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190213S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		2/13/2019	2/13/2019	2/13/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190214S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		2/14/2019	2/14/2019	2/14/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190215S000070	-3,800.000	ILB INFLATION ADJUSTMENTS US TREAS		2/15/2019	2/15/2019	2/15/2019	0.000000	-3,800.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190219S000070	-2,500.000	ILB INFLATION ADJUSTMENTS US TREAS		2/19/2019	2/19/2019	2/19/2019	0.000000	-2,500.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190220S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		2/20/2019	2/20/2019	2/20/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190221S000070	-1,300.000	ILB INFLATION ADJUSTMENTS US TREAS		2/21/2019	2/21/2019	2/21/2019	0.000000	-1,300.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190222S000070	-3,700.000	ILB INFLATION ADJUSTMENTS US TREAS		2/22/2019	2/22/2019	2/22/2019	0.000000	-3,700.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190225S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		2/25/2019	2/25/2019	2/25/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190226S000070	-1,300.000	ILB INFLATION ADJUSTMENTS US TREAS		2/26/2019	2/26/2019	2/26/2019	0.000000	-1,300.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190227S000070	-1,200.000	ILB INFLATION ADJUSTMENTS US TREAS		2/27/2019	2/27/2019	2/27/2019	0.000000	-1,200.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828UH1	20190228S000070	-1,300.000	ILB INFLATION ADJUSTMENTS US TREAS		2/28/2019	2/28/2019	2/28/2019	0.000000	-1,300.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190301S000060	100.000	ILB INFLATION ADJUSTMENTS US TREAS		3/1/2019	3/1/2019	3/1/2019	0.000000	100.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190304S000080	700.000	ILB INFLATION ADJUSTMENTS US TREAS		3/4/2019	3/4/2019	3/4/2019	0.000000	700.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190305S000070	700.000	ILB INFLATION ADJUSTMENTS US TREAS		3/5/2019	3/5/2019	3/5/2019	0.000000	700.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190306S000070	600.000	ILB INFLATION ADJUSTMENTS US TREAS		3/6/2019	3/6/2019	3/6/2019	0.000000	600.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190307S000070	700.000	ILB INFLATION ADJUSTMENTS US TREAS		3/7/2019	3/7/2019	3/7/2019	0.000000	700.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190308S000070	2,000.000	ILB INFLATION ADJUSTMENTS US TREAS		3/8/2019	3/8/2019	3/8/2019	0.000000	2,000.000	0.00	0.00



Transaction Detail

Period : 1/1/2019 to 3/31/2019

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	20190311S000070	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/11/2019	3/11/2019	3/11/2019	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190312S000070	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/12/2019	3/12/2019	3/12/2019	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190313S000070	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/13/2019	3/13/2019	3/13/2019	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190314S000070	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/14/2019	3/14/2019	3/14/2019	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190315S000070	2,000.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/15/2019	3/15/2019	3/15/2019	0.000000	2,000.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190318S000070	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/18/2019	3/18/2019	3/18/2019	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190319S000070	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/19/2019	3/19/2019	3/19/2019	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190320S000070	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/20/2019	3/20/2019	3/20/2019	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190321S000070	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/21/2019	3/21/2019	3/21/2019	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190322S000070	2,000.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/22/2019	3/22/2019	3/22/2019	0.000000	2,000.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190325S000070	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/25/2019	3/25/2019	3/25/2019	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190326S000070	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/26/2019	3/26/2019	3/26/2019	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190327S000070	700.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/27/2019	3/27/2019	3/27/2019	0.000000	700.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190328S000070	600.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/28/2019	3/28/2019	3/28/2019	0.000000	600.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828UH1	20190329S000070	2,100.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/29/2019	3/29/2019	3/29/2019	0.000000	2,100.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190102S000090	-990.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/2/2019	1/2/2019	1/2/2019	0.000000	-990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190103S000100	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/3/2019	1/3/2019	1/3/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190104S000090	-5,775.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/4/2019	1/4/2019	1/4/2019	0.000000	-5,775.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190107S000090	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/7/2019	1/7/2019	1/7/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190108S000090	-1,815.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/8/2019	1/8/2019	1/8/2019	0.000000	-1,815.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190109S000090	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/9/2019	1/9/2019	1/9/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190110S000090	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/10/2019	1/10/2019	1/10/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190111S000090	-5,775.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/11/2019	1/11/2019	1/11/2019	0.000000	-5,775.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190114S000090	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/14/2019	1/14/2019	1/14/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190115S000210	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/15/2019	1/15/2019	1/15/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190116S000080	-1,815.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/16/2019	1/16/2019	1/16/2019	0.000000	-1,815.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190117S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/17/2019	1/17/2019	1/17/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190118S000080	-5,775.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/18/2019	1/18/2019	1/18/2019	0.000000	-5,775.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190122S000080	-3,960.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/22/2019	1/22/2019	1/22/2019	0.000000	-3,960.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190123S000080	-1,815.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/23/2019	1/23/2019	1/23/2019	0.000000	-1,815.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190124S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/24/2019	1/24/2019	1/24/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190125S000080	-5,775.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/25/2019	1/25/2019	1/25/2019	0.000000	-5,775.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190128S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/28/2019	1/28/2019	1/28/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190129S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/29/2019	1/29/2019	1/29/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190130S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/30/2019	1/30/2019	1/30/2019	0.000000	-1,980.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190131S000080	-1,815.000	ILB INFLATION ADJUSTMENTS US TREAS--		1/31/2019	1/31/2019	1/31/2019	0.000000	-1,815.00	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	SW		912828VM9	20190201S000080	-6,105.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/1/2019	2/1/2019	2/1/2019	0.000000	-6,105.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190204S000090	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/4/2019	2/4/2019	2/4/2019	0.000000	-1,980.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190205S000080	-2,145.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/5/2019	2/5/2019	2/5/2019	0.000000	-2,145.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190206S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/6/2019	2/6/2019	2/6/2019	0.000000	-1,980.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190207S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/7/2019	2/7/2019	2/7/2019	0.000000	-1,980.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190208S000080	-6,105.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/8/2019	2/8/2019	2/8/2019	0.000000	-6,105.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190211S000080	-2,145.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/11/2019	2/11/2019	2/11/2019	0.000000	-2,145.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190212S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/12/2019	2/12/2019	2/12/2019	0.000000	-1,980.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190213S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/13/2019	2/13/2019	2/13/2019	0.000000	-1,980.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190214S000080	-2,145.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/14/2019	2/14/2019	2/14/2019	0.000000	-2,145.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190215S000080	-6,105.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/15/2019	2/15/2019	2/15/2019	0.000000	-6,105.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190219S000080	-3,960.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/19/2019	2/19/2019	2/19/2019	0.000000	-3,960.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190220S000080	-2,145.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/20/2019	2/20/2019	2/20/2019	0.000000	-2,145.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190221S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/21/2019	2/21/2019	2/21/2019	0.000000	-1,980.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190222S000080	-6,105.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/22/2019	2/22/2019	2/22/2019	0.000000	-6,105.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190225S000080	-2,145.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/25/2019	2/25/2019	2/25/2019	0.000000	-2,145.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190226S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/26/2019	2/26/2019	2/26/2019	0.000000	-1,980.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190227S000080	-1,980.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/27/2019	2/27/2019	2/27/2019	0.000000	-1,980.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SW		912828VM9	20190228S000080	-2,145.000	ILB INFLATION ADJUSTMENTS US TREAS--		2/28/2019	2/28/2019	2/28/2019	0.000000	-2,145.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190301S000070	165.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/1/2019	3/1/2019	3/1/2019	0.000000	165.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190304S000090	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/4/2019	3/4/2019	3/4/2019	0.000000	1,155.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190305S000080	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/5/2019	3/5/2019	3/5/2019	0.000000	1,155.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190306S000080	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/6/2019	3/6/2019	3/6/2019	0.000000	990.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190307S000080	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/7/2019	3/7/2019	3/7/2019	0.000000	1,155.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190308S000080	3,300.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/8/2019	3/8/2019	3/8/2019	0.000000	3,300.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190311S000080	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/11/2019	3/11/2019	3/11/2019	0.000000	990.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190312S000080	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/12/2019	3/12/2019	3/12/2019	0.000000	1,155.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190313S000080	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/13/2019	3/13/2019	3/13/2019	0.000000	1,155.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190314S000080	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/14/2019	3/14/2019	3/14/2019	0.000000	990.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190315S000080	3,300.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/15/2019	3/15/2019	3/15/2019	0.000000	3,300.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190318S000080	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/18/2019	3/18/2019	3/18/2019	0.000000	1,155.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190319S000080	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/19/2019	3/19/2019	3/19/2019	0.000000	1,155.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190320S000080	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/20/2019	3/20/2019	3/20/2019	0.000000	990.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190321S000080	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/21/2019	3/21/2019	3/21/2019	0.000000	1,155.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190322S000080	3,300.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/22/2019	3/22/2019	3/22/2019	0.000000	3,300.000	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190325S000080	990.000	ILB INFLATION ADJUSTMENTS US TREAS--		3/25/2019	3/25/2019	3/25/2019	0.000000	990.000	0.00	0.00



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KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190328S000080	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS- ...		3/26/2019	3/26/2019	3/26/2019	0.000000	1,155.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190327S000080	1,155.000	ILB INFLATION ADJUSTMENTS US TREAS- ...		3/27/2019	3/27/2019	3/27/2019	0.000000	1,155.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190328S000080	990.000	ILB INFLATION ADJUSTMENTS US TREAS- ...		3/28/2019	3/28/2019	3/28/2019	0.000000	990.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	SD		912828VM9	20190329S000080	3,300.000	ILB INFLATION ADJUSTMENTS US TREAS- ...		3/29/2019	3/29/2019	3/29/2019	0.000000	3,300.00	0.00	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20190214A000150	0.000	BNY SL REBATE DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-706.38	-706.38	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20190214A000140	0.000	BNY SL BANK FEES DECEMBER 2018		1/15/2019	1/15/2019		0.000000	-562.70	-562.70	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CW		NA9123459	20190314A000160	0.000	BNY SL BANK FEES JANUARY 2019		2/14/2019	2/14/2019		0.000000	-700.01	-700.01	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20190115S000240 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR D...		1/15/2019	1/15/2019		0.000000	3,188.87	3,188.87	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CDC		NA9123459	20190115S000240 GL...	0.000			1/15/2019	1/15/2019		0.000000	-3,188.87	-3,188.87	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20190214A000130	0.000	BNY SL GROSS EARN DECEMBER 2018		1/15/2019	1/15/2019		0.000000	4,457.95	4,457.95	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20190214S000110 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR J...		2/14/2019	2/14/2019		0.000000	3,966.87	3,966.87	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CDC		NA9123459	20190214S000110 GL...	0.000			2/14/2019	2/14/2019		0.000000	-3,966.87	-3,966.87	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20190314A000140	0.000	BNY SL GROSS EARN JANUARY 2019		2/14/2019	2/14/2019		0.000000	4,666.88	4,666.88	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	CD		NA9123459	20190314S000110 GL...	0.000	CREDIT - SEC LENDING EARNINGS FOR F...		3/14/2019	3/14/2019		0.000000	3,465.97	3,465.97	0.00
SALES						-7,432.840							-7,432.84	7,432.84	0.00
U.S. DOLLAR						-7,432.840							-7,432.84	7,432.84	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	S		996085619	20190215S000120	-3,966.870	EB TEMP IVN FD VAR RT 12/31/19 FEE CL ...		2/15/2019	2/15/2019	2/15/2019	1.000000	-3,966.87	3,966.87	0.00
KR3F39010002	KR3F39010002 INTERNAL TIPS	S		996085619	20190315S000140	-3,465.970	EB TEMP IVN FD VAR RT 12/31/19 FEE CL ...		3/15/2019	3/15/2019	3/15/2019	1.000000	-3,465.97	3,465.97	0.00

Kentucky Retirement Systems

Security Litigation Report

Quarter Ending: March 31, 2019

Claims Filed during the Quarter (pg 3):

11

Proceeds Received during the Quarter (pg 4):

\$400,147.62

Kentucky Retirement Systems	
Quarterly Securities Litigation Report	
Quarter Ended 03/31/19	
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	40
Total Filed	1,476
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	\$1,434,926
Total Proceeds	\$57,299,888

Investment Committee- May 16, 2019 - Standard Reports

Class Action Name	TNT Status Code	Status as of Date	Class Period Start Date	Class Period End Date	Class Account Id	Claimed Account Name
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	KEN01	KRS PEN PYRAMIS NON-US GROWTH
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	KEN03	KRS INS PYRAMIS NON-US GROWTH
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	KEN04	KRS PEN BOSTON CO NON-US VALUE
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	KEN07	KRS INS ARTIO GLOBAL
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	KEN08	KRS PEN ARTIO GLB EQ
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	KEN05	KRS INSURANCE TRANSITION AC
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	KEN06	KRS INS BOSTON CO NON-US VALUE
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	2672606	ZZKRS PEN WESTWOOD MANAGEMEN-S
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	2672607	ZZKRS INS WESTWOOD MANAGEMEN-S
JPMORGAN CHASE BANK N.A. ADR FX	FILED	01/10/19	11/19/10	07/18/18	2688058	ZZKRS INS NTGI STRUCTURED SM
JOY GLOBAL INC.	FILED	01/14/19	12/06/11	04/15/17	956588	KRS NTGI STRUCTURED
WELLS FARGO & COMPANY (2016)	FILED	01/22/19	02/26/14	09/20/16	KR3F1007002	RIVER ROAD
WELLS FARGO & COMPANY (2016)	FILED	01/22/19	02/26/14	09/20/16	KR2F1007002	RIVER ROAD
WELLS FARGO & COMPANY (2016)	FILED	01/22/19	02/26/14	09/20/16	KR3F1011002	KRS INTERNAL EQUITY
WELLS FARGO & COMPANY (2016)	FILED	01/22/19	02/26/14	09/20/16	KR2F1012002	RIVER ROAD FAV
WELLS FARGO & COMPANY (2016)	FILED	01/22/19	02/26/14	09/20/16	KR2F1011002	KRS INTERNAL EQUITY
WELLS FARGO & COMPANY (2016)	FILED	01/22/19	02/26/14	09/20/16	KR3F1012002	RIVER ROAD FAV
WELLS FARGO & COMPANY (2016)	FILED	01/22/19	02/26/14	09/20/16	KR2F1902002	S&P 500 INDEX
POSEIDON CONCEPTS CORP.(CAN)(ABLERTA)	FILED	02/01/19	11/01/11	02/14/13	KEN01	KRS PEN PYRAMIS NON-US GROWTH
POSEIDON CONCEPTS CORP.(CAN)(ABLERTA)	FILED	02/01/19	11/01/11	02/14/13	KEN03	KRS INS PYRAMIS NON-US GROWTH
CLUBCORP HOLDINGS INC.	FILED	02/07/19	07/10/17	09/18/17	956765	KRS INS NTGI STRUCTURED
CLUBCORP HOLDINGS INC.	FILED	02/07/19	07/10/17	09/18/17	956588	KRS NTGI STRUCTURED
CELADON GROUP, INC. (S.D.N.Y.)	FILED	02/25/19	10/29/13	04/13/18	956765	KRS INS NTGI STRUCTURED
CELADON GROUP, INC. (S.D.N.Y.)	FILED	02/25/19	10/29/13	04/13/18	956588	KRS NTGI STRUCTURED
STATE STREET CORPORATION (2017)	FILED	02/28/19	02/24/12	04/18/17	2606488	ZZKRS PEN INVESCO US QUANT C-S
LION BIOTECHNOLOGIES, INC. (N-K-A IOVANCE BIOTHERAPEUTICS, INC.)	FILED	03/04/19	09/27/13	04/10/17	956588	KRS NTGI STRUCTURED
STATE STREET CORPORATION (2017)	FILED	03/11/19	02/27/12	01/18/17	KR2F1009002	INVESCO
STATE STREET CORPORATION (2017)	FILED	03/11/19	02/27/12	01/18/17	KR2F1011002	KRS INTERNAL EQUITY
STATE STREET CORPORATION (2017)	FILED	03/11/19	02/27/12	01/18/17	KR3F1901002	STATE STREET TRANSITION
STATE STREET CORPORATION (2017)	FILED	03/11/19	02/27/12	01/18/17	KR3F1011002	KRS INTERNAL EQUITY
STATE STREET CORPORATION (2017)	FILED	03/11/19	02/27/12	01/18/17	KR2F1901002	STATE STREET TRANSITION
KOBE STEEL, LTD.	FILED	03/27/19	05/29/13	03/05/18	KR2F2901002	NON-US TRANS ACCT
KOBE STEEL, LTD.	FILED	03/27/19	05/29/13	03/05/18	KR3F2901002	NON-US TRANS ACCT
INVESTMENT TECHNOLOGY GROUP, INC.	FILED	03/29/19	02/25/11	10/30/15	2602408	ZZ*KRS PEN NTGI STRUCTURED SM-
INVESTMENT TECHNOLOGY GROUP, INC.	FILED	03/29/19	02/25/11	10/30/15	2688058	ZZKRS INS NTGI STRUCTURED SM
COBALT INTERNATIONAL ENERGY INC.	FILED	03/29/19	02/28/11	10/11/18	KEN22	KRS INS LOOMIS
COBALT INTERNATIONAL ENERGY INC.	FILED	03/29/19	02/28/11	10/11/18	KEN23	KRS PEN LOOMIS


**Transaction Detail
Reported By Transaction Category**

 Report ID : IACS0008
 Base Currency : USD
 Status : REVISED

12/31/2018 - 3/31/2019

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	MERRILL LYNCH AND CO. INC. (BN NA9123459 DS OR PFD SH)	12/31/2018	0.000000	72.21	72.21	72.21
		20181231S000240 / 31DEC1840017	12/31/2018	0.000000	72.21	72.21	72.21
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Local Amounts: 72.21 Long Gain/Loss Base Amounts: 72.21 Long
CD	0.000	MERRILL LYNCH AND CO. INC. (BN NA9123459 DS OR PFD SH)	12/31/2018	0.000000	1,891.70	1,891.70	1,891.70
		20181231S000250 / 31DEC1840017	12/31/2018	0.000000	1,891.70	1,891.70	1,891.70
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Local Amounts: 1,891.70 Long Gain/Loss Base Amounts: 1,891.70 Long
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
CD	0.000	CA8743BLUEFLY, INC. Distributi NA9123459 on 1ST DISTRIBUTION PROCEEDS F	1/7/2019	0.000000	109.49	109.49	109.49
		20190107S000260 / 000000005690	1/7/2019	0.000000	109.49	109.49	109.49
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Local Amounts: 109.49 Long Gain/Loss Base Amounts: 109.49 Long



Transaction Detail
Reported By Transaction Category
 12/31/2018 - 3/31/2019

Report ID : IACS0008
 Base Currency : USD
 Status : REVISED

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				
CD	0.000	3-14-CV-01160- JSTMAGNACHIP SE	1/15/2019	0.000000	461.73	461.73	461.73
	NA9123459	MICONDUCTOR CORPORATION (AVENU		0.000000	461.73	461.73	461.73
		20190115S000790 / 000000000000	1/15/2019				Gain/Loss Local Amounts: 461.73 Long
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Base Amounts: 461.73 Long
CD	0.000	MERRILL LYNCH AND CO BNDS OR P	1/18/2019	0.000000	481.04	481.04	481.04
	NA9123459	FD SHRS		0.000000	481.04	481.04	481.04
		20190118S000310 / 18JAN1940005	1/18/2019				Gain/Loss Local Amounts: 481.04 Long
		KR2F30080002: NISA					Gain/Loss Base Amounts: 481.04 Long
CD	0.000	4-14-cv-00226-YGRADVANCED MICR	2/13/2019	0.000000	4,500.26	4,500.26	4,500.26
	NA9123459	O DEVICES, INC. (N.D. CAL) (20		0.000000	4,500.26	4,500.26	4,500.26
		20190213S000120 / 000000000000	2/13/2019				Gain/Loss Local Amounts: 4,500.26 Long
		KR2F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 4,500.26 Long
CD	0.000	11-CV-00733-WHPBANK OF AMERICA	2/20/2019	0.000000	32,935.30	32,935.30	32,935.30
	NA9123459	CORPORATION (2011) Distributi		0.000000	32,935.30	32,935.30	32,935.30
		20190220S000150 / 000000000015	2/20/2019				Gain/Loss Local Amounts: 32,935.30 Long
		KR2F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 32,935.30 Long
CD	0.000	2-13-cv-06731-BMSDFC GLOBAL CO	2/21/2019	0.000000	226.93	226.93	226.93
	NA9123459	RP Distribution 1ST DISTRIBUTI		0.000000	226.93	226.93	226.93
		20190221S000250 / 000000000000	2/21/2019				Gain/Loss Local Amounts: 226.93 Long
		KR2F10020002: NTGI STRUCTURED					Gain/Loss Base Amounts: 226.93 Long
CD	0.000	COUNTRYWIDE FINANCIAL CORP (20	3/1/2019	0.000000	21.43	21.43	21.43
	NA9123459	07) 03/11/04 - 06/30/08 CLASS		0.000000	21.43	21.43	21.43
		20190301S000150 / 01MAR1940004	3/1/2019				Gain/Loss Local Amounts: 21.43 Long
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Base Amounts: 21.43 Long
CD	0.000	ADVANCED MICRO DEVICES INC (20	3/1/2019	0.000000	345.67	345.67	345.67
	NA9123459	14) 04/01/11 - 01/16/13 CLASS		0.000000	345.67	345.67	345.67
		20190301S000160 / 01MAR1940004	3/1/2019				Gain/Loss Local Amounts: 345.67 Long
		KR2F90010002: CASH ACCOUNT KR2					Gain/Loss Base Amounts: 345.67 Long


**Transaction Detail
Reported By Transaction Category**
**Report ID : IACS0008
Base Currency : USD
Status : REVISED**

12/31/2018 - 3/31/2019

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	ASSISTED LIVING CONCEPTS, INC NA9123459 (2012) 03/03/11 - 11/02/12 CLA 20190301S000170 / 01MAR1940004 KR2F90010002: CASH ACCOUNT KR2	3/1/2019	0.000000	860.49	860.49	860.49
				0.000000	860.49	860.49	860.49
			3/1/2019				Gain/Loss Local Amounts: 860.49 Long Gain/Loss Base Amounts: 860.49 Long
CD	0.000	VITESSE SEMICONDUCTOR CORP 01/ NA9123459 27/03 - 04/27/06 CLASS ACTION 20190301S000180 / 01MAR1940004 KR2F90010002: CASH ACCOUNT KR2	3/1/2019	0.000000	1,683.16	1,683.16	1,683.16
				0.000000	1,683.16	1,683.16	1,683.16
			3/1/2019				Gain/Loss Local Amounts: 1,683.16 Long Gain/Loss Base Amounts: 1,683.16 Long
CD	0.000	FUQI INTERNATIONAL, INC 05/14/ NA9123459 09 - 01/07/15 CLASS ACTION PRO 20190301S000190 / 01MAR1940004 KR2F90010002: CASH ACCOUNT KR2	3/1/2019	0.000000	2,741.24	2,741.24	2,741.24
				0.000000	2,741.24	2,741.24	2,741.24
			3/1/2019				Gain/Loss Local Amounts: 2,741.24 Long Gain/Loss Base Amounts: 2,741.24 Long
CD	0.000	ADVANCED MICRO DEVICES INC (20 NA9123459 14) 04/01/11 - 01/16/13 CLASS 20190301S000470 / 01MAR1940004 KR2F19020002: S&P 500 INDEX	3/1/2019	0.000000	3,908.77	3,908.77	3,908.77
				0.000000	3,908.77	3,908.77	3,908.77
			3/1/2019				Gain/Loss Local Amounts: 3,908.77 Long Gain/Loss Base Amounts: 3,908.77 Long
CD	0.000	04-cv-9866 (LTS)(HBP)Pfizer, I NA9123459 nc. (2004) Distribution 1ST DI 20190313S000090 / 000000000032 KR2F19020002: S&P 500 INDEX	3/13/2019	0.000000	114,584.88	114,584.88	114,584.88
				0.000000	114,584.88	114,584.88	114,584.88
			3/13/2019				Gain/Loss Local Amounts: 114,584.88 Long Gain/Loss Base Amounts: 114,584.88 Long
CD	0.000	10-00395-BAJ-RBAMEDISYS, INC. NA9123459 (2010) Distribution 1ST DISTRI 20190322S000320 / 000000000032 KR2F10020002: NTGI STRUCTURED	3/22/2019	0.000000	7,554.84	7,554.84	7,554.84
				0.000000	7,554.84	7,554.84	7,554.84
			3/22/2019				Gain/Loss Local Amounts: 7,554.84 Long Gain/Loss Base Amounts: 7,554.84 Long
CD	0.000	VIVENDI UNIVERSAL S.A. 12/08/ NA9123459 00 - 11/09/02 CLASS ACTION 20190325S000150 / 32843392 KR2F90010002: CASH ACCOUNT KR2	3/25/2019	0.000000	850.27	850.27	850.27
				0.000000	850.27	850.27	850.27
			3/25/2019				Gain/Loss Local Amounts: 850.27 Long Gain/Loss Base Amounts: 850.27 Long



Transaction Detail
Reported By Transaction Category

Report ID : IACS0008
 Base Currency : USD
 Status : REVISED

12/31/2018 - 3/31/2019

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				
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS:					229,146.64	229,146.64	229,146.64
					229,146.64	229,146.64	229,146.64
TOTAL CASH & CASH EQUIVALENTS CLASS ACTIONS:					229,146.64	229,146.64	229,146.64
TOTAL CLASS ACTIONS:					229,146.64	229,146.64	229,146.64
TOTAL TRANSACTIONS BASE:					229,146.64	229,146.64	229,146.64



Transaction Detail
Reported By Transaction Category
 12/31/2018 - 3/31/2019

Report ID : IACS0008
 Base Currency : USD
 Status : REVISED

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	MERCK AND CO. 5/20/99 - 01/28/	12/31/2018	0.000000	79,031.13	79,031.13	79,031.13
	NA9123459	05 CLASS ACTION PROCEEDS		0.000000	79,031.13	79,031.13	79,031.13
		20181231S000410 / 31DEC1840017	12/31/2018				Gain/Loss Local Amounts: 79,031.13 Long
		KR3F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 79,031.13 Long
CD	0.000	3-14-CV-01160- JSTMAGNACHIP SE	1/15/2019	0.000000	220.83	220.83	220.83
	NA9123459	MICONDUCTOR CORPORATION (AVENU		0.000000	220.83	220.83	220.83
		20190115S000710 / 000000000000	1/15/2019				Gain/Loss Local Amounts: 220.83 Long
		KR3F10020002: NTGI STRUCTURED					Gain/Loss Base Amounts: 220.83 Long
CD	0.000	JP MORGAN CHASE AND CO 04/12/1	1/18/2019	0.000000	2,302.11	2,302.11	2,302.11
	NA9123459	2 -		0.000000	2,302.11	2,302.11	2,302.11
		20190118S000110 / 18JAN1940005	1/18/2019				Gain/Loss Local Amounts: 2,302.11 Long
		KR3F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 2,302.11 Long
CD	0.000	GERDAU SA 04/20/12 - 08/12/16	1/18/2019	0.000000	9,675.46	9,675.46	9,675.46
	NA9123459	CLASS ACTION PROCEEDS		0.000000	9,675.46	9,675.46	9,675.46
		20190118S000110 / 18JAN1940005	1/18/2019				Gain/Loss Local Amounts: 9,675.46 Long
		KR3F90010002: CASH ACCOUNT KR3					Gain/Loss Base Amounts: 9,675.46 Long
CD	0.000	GENWORTH FINANCIAL INC (2014)	1/18/2019	0.000000	178.99	178.99	178.99
	NA9123459	11/02/11		0.000000	178.99	178.99	178.99
		20190118S000120 / 18JAN1940005	1/18/2019				Gain/Loss Local Amounts: 178.99 Long
		KR3F19020002: S&P 500 INDEX					Gain/Loss Base Amounts: 178.99 Long
CD	0.000	JP MORGAN CHASE AND CO 04/12/1	1/18/2019	0.000000	767.11	767.11	767.11
	NA9123459	2		0.000000	767.11	767.11	767.11
		20190118S000150 / 18JAN1940005	1/18/2019				Gain/Loss Local Amounts: 767.11 Long
		KR3F10060002: WESTFIELD CAPITAL					Gain/Loss Base Amounts: 767.11 Long


Transaction Detail
Reported By Transaction Category

12/31/2018 - 3/31/2019

 Report ID : IACS0008
 Base Currency : USD
 Status : REVISED

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				
CD	0.000	MF GLOBAL HOLDINGS LTD (IND DE NA9123459 F AND PWC)	1/18/2019	0.000000	1,987.41	1,987.41	1,987.41
		20190118S000230 / 18JAN1940005	1/18/2019	0.000000	1,987.41	1,987.41	1,987.41
		KR3F10020002: NTGI STRUCTURED					Gain/Loss Local Amounts: 1,987.41 Long Gain/Loss Base Amounts: 1,987.41 Long
CD	0.000	1 11-CV-07866-VMMF GLOBAL HOLD NA9123459 INGS LIMITED Distribution 1ST	2/5/2019	0.000000	2,100.42	2,100.42	2,100.42
		20190205S000090 / 000000000000	2/5/2019	0.000000	2,100.42	2,100.42	2,100.42
		KR3F10020002: NTGI STRUCTURED					Gain/Loss Local Amounts: 2,100.42 Long Gain/Loss Base Amounts: 2,100.42 Long
CD	0.000	4-14-cv-00226-YGRADVANCED MICR NA9123459 O DEVICES, INC. (N.D. CAL) (20	2/13/2019	0.000000	233.59	233.59	233.59
		20190213S000120 / 000000000000	2/13/2019	0.000000	233.59	233.59	233.59
		KR3F19020002: S&P 500 INDEX					Gain/Loss Local Amounts: 233.59 Long Gain/Loss Base Amounts: 233.59 Long
CD	0.000	11-CV-00733-WHPBANK OF AMERICA NA9123459 CORPORATION (2011) Distributi	2/20/2019	0.000000	12,221.10	12,221.10	12,221.10
		20190220S000140 / 000000000015	2/20/2019	0.000000	12,221.10	12,221.10	12,221.10
		KR3F19020002: S&P 500 INDEX					Gain/Loss Local Amounts: 12,221.10 Long Gain/Loss Base Amounts: 12,221.10 Long
CD	0.000	2-13-cv-06731-BMSDFC GLOBAL CO NA9123459 RP Distribution 1ST DISTRIBUTI	2/21/2019	0.000000	274.34	274.34	274.34
		20190221S000240 / 000000000000	2/21/2019	0.000000	274.34	274.34	274.34
		KR3F10020002: NTGI STRUCTURED					Gain/Loss Local Amounts: 274.34 Long Gain/Loss Base Amounts: 274.34 Long
CD	0.000	ADVANCED MICRO DEVICES INC (20 NA9123459 14) 04/01/11 - 01/16/13 CLASS	3/1/2019	0.000000	158.59	158.59	158.59
		20190301S000460 / 01MAR1940004	3/1/2019	0.000000	158.59	158.59	158.59
		KR3F19020002: S&P 500 INDEX					Gain/Loss Local Amounts: 158.59 Long Gain/Loss Base Amounts: 158.59 Long
CD	0.000	04-cv-9866 (LTS)(HBP)Pfizer, I NA9123459 nc. (2004) Distribution 1ST DI	3/13/2019	0.000000	38,107.68	38,107.68	38,107.68
		20190313S000090 / 000000000032	3/13/2019	0.000000	38,107.68	38,107.68	38,107.68
		KR3F19020002: S&P 500 INDEX					Gain/Loss Local Amounts: 38,107.68 Long Gain/Loss Base Amounts: 38,107.68 Long



Transaction Detail
Reported By Transaction Category
 12/31/2018 - 3/31/2019

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	10-00395-BAJ-RBAMEDISYS, INC. NA9123459 (2010) Distribution 1ST DISTRI 20190322S000300 / 000000000032 KR3F10020002: NTGI STRUCTURED	3/22/2019 3/22/2019	0.000000 0.000000	378.12 378.12	378.12 378.12	378.12 378.12 Gain/Loss Local Amounts: 378.12 Long Gain/Loss Base Amounts: 378.12 Long	
CD	0.000	VIVENDI UNIVERSAL S.A. 12/08/ NA9123459 00 - 11/08/02 CLASS ACTION 20190325S000160 / 32843392 KR3F90010002: CASH ACCOUNT KR3	3/25/2019 3/25/2019	0.000000 0.000000	44.62 44.62	44.62 44.62	44.62 44.62 Gain/Loss Local Amounts: 44.62 Long Gain/Loss Base Amounts: 44.62 Long	
CD	0.000	PFIZER, INC (2004) 10/30/00 - NA9123459 03/16/05 CLASS ACTION PROCEEDS 20190329S000520 / 32866780 KR3F19020002: S&P 500 INDEX	3/28/2019 3/28/2019	0.000000 0.000000	23,319.48 23,319.48	23,319.48 23,319.48	23,319.48 23,319.48 Gain/Loss Local Amounts: 23,319.48 Long Gain/Loss Base Amounts: 23,319.48 Long	
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS:						171,000.98	171,000.98	171,000.98
TOTAL CASH & CASH EQUIVALENTS CLASS ACTIONS:						171,000.98	171,000.98	171,000.98
TOTAL CLASS ACTIONS:						171,000.98	171,000.98	171,000.98
TOTAL TRANSACTIONS BASE:						171,000.98	171,000.98	171,000.98

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2019 - 3/31/2019)

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	24,173,286	0	24,173,286	0	1,468,199	24,173,286	-1,468,199	22,705,087	0.00	0.00
AMERRA-KRS Agri Holding Company, LP	65,000,000	41,879,476	0	41,879,476	1,940,299	435,797	41,879,476	1,504,501	43,383,977	0.00	0.00
Arbor Capital II, LP	22,500,000	4,023,084	0	4,023,084	0	0	4,023,084	0	4,023,084	0.00	0.00
Arcano KRS Fund I, .P.	36,000,000	25,244,843	0	25,244,843	0	0	25,244,843	0	25,244,843	0.00	0.00
Ares Special Situations Fund IV, L.P.	26,192,000	17,777,361	0	17,777,361	1,728,845	14,283	17,777,361	1,714,562	19,491,923	0.00	0.00
Bayings Real Estate European Value Add I SCSp	117,899,250	N/A	34,843,996	34,843,996	0	205,831	N/A	34,020,701	34,020,701	-1.78	-1.78
Bay Hills Capital I, LP	67,500,000	22,011,602	-283,500	21,728,102	0	2,034,000	22,011,602	-2,317,500	19,694,102	0.00	0.00
Bay Hills Capital II, .P.	51,250,000	54,323,790	4,007,180	58,330,970	2,214,457	0	54,323,790	6,221,637	60,545,427	0.00	0.00
Bay Hills Emerging Partners II LP	45,000,000	72,871,325	-834,300	72,037,025	0	6,502,500	72,871,325	-7,336,800	65,534,525	0.00	0.00
Bay Hills Emerging Partners II-B LP	45,000,000	64,686,378	-7,824,921	56,861,457	0	5,152,500	64,686,378	-12,977,421	51,708,957	0.00	0.00
BDCM Opportunity Fund IV, L.P.	35,580,000	32,140,143	0	32,140,143	2,442,376	2,311,623	32,140,143	130,753	32,270,896	0.00	0.00
Blackstone Capital Partners V, L.P.	47,174,735	4,493,839	0	4,493,839	0	2,104,315	4,493,839	-2,104,316	2,389,523	0.00	0.00
Blackstone Capital Partners VI, L.P.	60,000,000	54,597,932	0	54,597,932	59,584	4,733,080	54,597,932	-4,733,080	49,864,852	-0.11	-0.11
BSP Private Credit Fund	100,000,000	48,967,753	0	48,967,753	0	1,182,435	48,967,753	-1,182,435	47,785,318	0.00	0.00
BTG Pactual Brazil Timberland Fund I	34,500,000	18,325,828	0	18,325,828	5,694,356	0	18,325,828	5,694,356	24,020,183	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	88,012,925	0	88,012,925	0	0	89,348,275	0	89,348,275	1.52	1.52
Columbia Capital Equity Partners IV, L.P.	27,000,000	3,849,944	0	3,849,944	0	0	3,849,944	0	3,849,944	0.00	0.00
Crestview Partners, L.P.	67,500,000	25,318,712	0	25,318,712	0	0	25,318,712	0	25,318,712	0.00	0.00
Crestview Partners I, L.P.	39,000,000	25,711,307	0	25,711,307	2,022,230	424,604	25,711,307	1,597,626	27,308,933	0.00	0.00
CVC European Equity Partners VI, L.P.	24,613,736	26,550,171	0	26,550,171	0	0	26,550,171	-471,477	26,078,695	-1.78	-1.78
DAG Ventures II, .P.	27,000,000	4,362,915	0	4,362,915	0	0	4,362,915	0	4,362,915	0.00	0.00
DAG Ventures III, L.P.	27,000,000	3,204,931	0	3,204,931	0	214,211	3,204,931	-214,211	2,990,720	0.00	0.00
DAG Ventures IV, L.P.	90,000,000	63,197,775	0	63,197,775	0	0	63,197,775	0	63,197,775	0.00	0.00
DAG Ventures V, L.P.	8,000,000	31,422,879	0	31,422,879	0	1,642,133	31,422,879	-1,642,133	29,780,746	0.00	0.00
DCM VI, LP	13,500,000	11,304,507	0	11,304,507	472,500	0	11,304,507	472,500	11,777,007	0.00	0.00
DvcoWes Fund V	20,800,000	4,177,025	0	4,177,025	0	0	4,177,025	0	4,177,025	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	40,432,239	0	40,432,239	0	1,409,869	40,432,239	-1,409,869	39,022,370	0.00	0.00
Green Equity Investors IV, L.P.	67,500,000	3,331,561	0	3,331,561	0	3,162,889	3,331,561	-3,162,889	168,672	0.00	0.00
Green Equity Investors V, L.P.	90,000,000	57,858,401	0	57,858,401	0	9,066,151	57,858,401	-9,066,151	48,792,250	0.00	0.00
Green Equity Investors VI, L.P.	32,000,000	34,550,451	0	34,550,451	107,603	857,542	34,550,451	-749,939	33,800,512	0.00	0.00
Green Equity Investors VII LP	25,000,000	12,338,616	0	12,338,616	1,229,015	0	12,338,616	1,229,015	13,567,631	0.00	0.00
Greenfield Acquisition Partners VI, L.P.	38,100,000	4,699,555	0	4,699,555	0	459,265	4,699,555	-459,265	4,240,290	0.00	0.00
Greenfield Acquisition Partners VII, L.P.	27,800,000	27,547,850	0	27,547,850	0	3,867,391	27,547,850	-3,867,391	23,680,459	0.00	0.00

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

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2019 - 3/31/2019)

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	138,378	0	138,378	0	0	138,378	0	138,378	0.00	0.00
H.I.G. BioVentures II, L.P.	13,500,000	10,270,510	0	10,270,510	711,525	0	10,270,510	711,525	10,982,035	0.00	0.00
H.I.G. Capital Partners V, L.P.	13,100,000	11,024,165	0	11,024,165	401,880	0	11,024,165	401,880	11,426,045	0.00	0.00
H.I.G. Ventures II, L.P.	18,000,000	6,073,284	0	6,073,284	0	0	6,073,284	0	6,073,284	0.00	0.00
H&F Spock I LP	3,250,153	4,023,634	0	4,023,634	0	0	4,023,634	0	4,023,634	0.00	0.00
Harvest Partners V, L.P.	36,000,000	8,624,722	0	8,624,722	0	2,681,230	8,624,722	-2,681,230	5,943,492	0.00	0.00
Harvest Partners VI, L.P.	28,400,000	13,313,791	0	13,313,791	0	0	13,313,791	0	13,313,791	0.00	0.00
Harvest Partners VI LP	20,000,000	11,566,619	0	11,566,619	170,414	0	11,566,619	170,414	11,737,033	0.00	0.00
Hellman and Friedman Capital Partners VI, L.P.	20,000,000	1,323,201	0	1,323,201	0	0	1,323,201	0	1,323,201	0.00	0.00
Horsley Bridge International Fund V, L.P.	45,000,000	77,362,337	-475,112	76,887,225	234,000	1,450,438	77,362,337	-1,691,550	75,670,787	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	7,555,163	0	7,555,163	0	1,069,154	7,555,163	-1,069,154	6,486,009	0.00	0.00
JW Childs Equity Partners III, L.P.	36,000,000	836	0	836	0	0	836	0	836	0.00	0.00
Kayne Anderson Energy Fund VII LP	50,000,000	41,960,904	0	41,960,904	0	243,065	41,960,904	-243,763	41,717,141	0.00	0.00
KCP IV Co-Invest	13,317,001	6,519,618	-103,000	6,416,618	0	0	6,519,618	-216,946	6,302,672	-1.78	-1.78
Keyhaven Capital Partners Fund III, L.P.	28,331,966	24,357,130	-146,380	24,210,750	479,275	1,540,785	24,357,130	-1,643,717	22,713,413	-1.80	-1.80
Keyhaven Capital Partners IV LP	13,317,001	7,981,272	396,311	8,377,583	0	0	7,981,272	247,543	8,228,814	-1.78	-1.78
Levine Leichtman Capital Partners V, L.P.	46,000,000	43,651,840	0	43,651,840	284,489	5,813,510	43,651,840	-5,529,021	38,122,819	0.00	0.00
Levine Leichtman Capital Partners VI LP	37,500,000	6,869,688	0	6,869,688	3,085,504	537,755	6,869,688	2,547,749	9,417,437	0.00	0.00
Lubert Adler VII	34,750,000	31,201,457	0	31,201,457	0	1,813,044	31,201,457	-1,813,044	29,388,413	0.00	0.00
Lubert-Adler Real Estate Fund VII-B LP	36,750,000	16,621,061	0	16,621,061	3,675,000	238,328	16,621,061	3,436,672	20,057,733	0.00	0.00
Magenar MLP Energy Opportunities Fund II LLC	37,500,000	19,143,850	0	19,143,850	10,673,136	3,372,061	19,143,850	7,301,075	26,444,926	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	1,342,126	0	1,342,126	0	0	1,342,126	0	1,342,126	0.00	0.00
MatlinPatterson Global Opportunities Partners III	45,000,000	11,134,522	0	11,134,522	0	0	11,134,522	0	11,134,522	0.00	0.00
Merit Mezzanine Fund IV, L.P.	27,000,000	2,772,280	0	2,772,280	0	236,891	2,772,280	-236,891	2,535,389	0.00	0.00
Mesa West Co-Ending Fund, LP	57,500,000	60,655,755	-1,053,380	59,602,375	0	1,033,794	60,655,755	-2,087,174	58,568,581	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	11,578,506	0	11,578,506	0	363,003	11,578,506	-363,003	11,215,503	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	9,396,542	0	9,396,542	0	0	9,396,542	0	9,396,542	0.00	0.00
New Mountain Partners II, L.P.	25,000,000	392,456	0	392,456	0	0	392,456	0	392,456	0.00	0.00

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

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2019 - 3/31/2019)

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	22,295,802	0	22,295,802	0	0	22,295,802	0	22,295,802	0.00	0.00
New Mountain Partners IV, L.P.	32,800,000	31,746,950	0	31,746,950	75,344	0	31,746,950	75,344	31,822,294	0.00	0.00
Oak Hill Capital Partners II, L.P.	67,500,000	2,411,656	0	2,411,656	0	52,527	2,411,656	-52,527	2,359,129	0.00	0.00
Oak Hill Capital Partners III, L.P.	33,750,000	17,667,059	0	17,667,059	171,529	5,699,876	17,667,059	-5,528,348	12,138,712	0.00	0.00
Oberland Capital Healthcare LP	34,500,000	1,128,543	0	1,128,543	0	975,960	1,128,543	-975,960	152,583	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	40,422,600	16,832,933	0	16,832,933	369,937	0	16,832,933	64,418	16,897,351	-1.78	-1.78
Riverside Capital Appreciation Fund VI, L.P.	35,500,000	28,078,486	0	28,078,486	556,048	478,892	28,078,486	77,156	28,155,642	0.00	0.00
Rubenstein Properties Fund II	20,800,000	17,021,658	0	17,021,658	0	0	17,021,658	0	17,021,658	0.00	0.00
Secondary Opportunities Fund III, L.P.	25,000,000	19,300,300	0	19,300,300	964,463	1,682,520	19,300,300	-718,056	18,582,244	0.00	0.00
Strategic Value Special Situations Fund IV LP	43,300,000	8,651,608	0	8,651,608	0	0	8,651,608	0	8,651,608	0.00	0.00
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	21,026,587	0	21,026,587	4,617,617	1,028,055	21,026,587	3,589,562	24,616,149	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.	28,249,696	20,186,694	0	20,186,694	0	1,468,328	20,186,694	-1,801,775	18,384,919	-1.71	-1.71
VantagePoint Venture Partners 2006, L.P.	27,000,000	7,348,512	0	7,348,512	0	0	7,348,512	0	7,348,512	0.00	0.00
VantagePoint Venture Partners IV, L.P.	36,000,000	2,417,815	0	2,417,815	0	0	2,417,815	0	2,417,815	0.00	0.00
Vista Equity Partner I, L.P.	45,000,000	11,214,537	0	11,214,537	53,067	4,044,573	11,214,537	-3,991,506	7,223,031	0.00	0.00
Vista Equity Partner V, L.P.	27,000,000	23,099,747	0	23,099,747	125,869	2,931,375	23,099,747	-2,804,952	20,294,795	0.00	0.00
Vista Equity Partners VI LP	25,000,000	22,223,195	0	22,223,195	4,207,362	669,054	22,223,195	3,538,308	25,761,503	0.00	0.00
Walton Street Real Estate Fund VI, LP	36,000,000	14,582,443	0	14,582,443	0	0	14,582,443	0	14,582,443	0.00	0.00
Walton Street Real Estate Fund VII, LP	38,120,000	19,601,456	0	19,601,456	0	1,089	19,601,456	-1,089	19,600,367	0.00	0.00
Warburg, Pincus Private Equity IX, L.P.	50,000,000	3,081,193	0	3,081,193	0	0	3,081,193	0	3,081,193	0.00	0.00
Warburg, Pincus Private Equity X, L.P.	38,750,000	15,258,623	0	15,258,623	0	1,047,965	15,258,623	-1,047,965	14,210,658	0.00	0.00
Wayzata Opportunities Fund II, L.P.	67,500,000	2,486,787	0	2,486,787	0	0	2,486,787	0	2,486,787	0.00	0.00
Wayzata Opportunities Fund III, L.P.	35,500,000	7,343,191	0	7,343,191	0	0	7,343,191	0	7,343,191	0.00	0.00
Wayzata Opportunities Fund, L.P.	67,500,000	0	0	0	0	0	0	0	0	N/A	N/A
White Oak Yield Spectrum Parallel Fund LP	100,000,000	73,285,321	0	73,285,321	20,660,445	1,680,931	73,285,321	18,979,514	92,264,835	0.00	0.00
Total: Kentucky Retirement Systems - Pension	3,621,168,137	1,830,800,818	28,526,894	1,859,327,711	69,428,169	89,402,820	1,832,136,168	6,066,063	1,838,202,231	-0.06	-0.06
Total Investments:96	3,621,168,137	1,830,800,818	28,526,894	1,859,327,711	69,428,169	89,402,820	1,832,136,168	6,066,063	1,838,202,231	-0.06	-0.06

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

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2019 - 3/31/2019)

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	9,749,118	0	9,749,118	0	592,127	9,749,118	-592,127	9,156,991	0.00	0.00
AMERRA- R Agri Holding Company, LP	35,000,000	22,550,487	0	22,550,487	1,044,776	234,660	22,550,487	810,116	23,360,603	0.00	0.00
A bor Cap a II, L.P.	2,500,000	447,009	0	447,009	0	0	447,009	0	447,009	0.00	0.00
A cano KRS Fund , L P	4,000,000	2,804,983	0	2,804,983	0	0	2,804,983	0	2,804,983	0.00	0.00
Ares Special Situations Fund IV, L.P.	13,808,000	9,369,490	0	9,369,490	911,419	7,530	9,369,490	903,889	10,273,379	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	50,528,250	N/A	14,933,141	14,933,141	0	88,213	N/A	14,580,300	14,580,300	-1.78	-1.78
Bay Hi Is Cap tal I, L.P	7,500,000	2,445,734	-31,500	2,414,234	0	226,000	2,445,734	-257,500	2,188,234	0.00	0.00
Bay Hi Is Cap tal II, L P	48,750,000	46,472,979	3,422,696	49,895,675	1,891,458	0	46,472,979	5,314,154	51,787,133	0.00	0.00
Bay Hi Is Emerg ng Par ners II LP	5,000,000	8,096,815	-92,700	8,004,115	0	722,500	8,096,815	-815,200	7,281,615	0.00	0.00
Bay Hi Is Emerg ng Par ners II-B LP	5,000,000	7,187,375	-869,436	6,317,939	0	572,500	7,187,375	-1,441,936	5,745,439	0.00	0.00
BDCM Oppo tunity Fund IV, L.P.	24,420,000	22,059,088	0	22,059,088	1,676,302	1,586,562	22,059,088	89,740	22,148,828	0.00	0.00
Blackstone Capital Partners V, L.P.	12,414,403	1,182,338	0	1,182,338	0	553,778	1,182,338	-553,779	628,559	0.00	0.00
Blacks one Capital Par ners VI, L.P.	40,000,000	36,398,622	0	36,398,622	39,722	3,155,387	36,398,622	-3,155,387	33,243,235	-0.11	-0.11
BSP Private Credit Fund	50,000,000	24,483,873	0	24,483,873	0	591,217	24,483,873	-591,217	23,892,656	0.00	0.00
BTG Pactualrazil Timberland Fund I	15,500,000	8,233,343	0	8,233,343	2,558,334	0	8,233,343	2,558,334	10,791,677	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	37,719,824	0	37,719,824	0	0	38,292,117	0	38,292,117	1.52	1.52
Columbia Cap al Equ ty Partners IV, L.P.	3,000,000	427,773	0	427,773	0	0	427,773	0	427,773	0.00	0.00
C estv ew Pa tners II, L.P.	7,500,000	2,813,184	0	2,813,184	0	0	2,813,184	0	2,813,184	0.00	0.00
C estv ew Pa tners II, .P.	21,000,000	13,844,556	0	13,844,556	1,088,893	228,633	13,844,556	860,260	14,704,816	0.00	0.00
CVC Eu opean Equity Partners VI, L.P.	13,586,710	14,029,048	0	14,029,048	0	0	14,029,048	-249,127	13,779,921	-1.78	-1.78
DAG Ventures II, L.P.	3,000,000	484,759	0	484,759	0	0	484,759	0	484,759	0.00	0.00
DAG Ventures I I, .P	3,000,000	356,090	0	356,090	0	23,801	356,090	-23,801	332,289	0.00	0.00
DAG Ventures IV, L.P.	10,000,000	7,021,975	0	7,021,975	0	0	7,021,975	0	7,021,975	0.00	0.00
DAG Ventures V, L.P	7,000,000	27,495,013	0	27,495,013	0	1,436,866	27,495,013	-1,436,866	26,058,147	0.00	0.00
DCM VI, L P	1,500,000	1,256,056	0	1,256,056	52,500	0	1,256,056	52,500	1,308,556	0.00	0.00
DivcoWest Fund IV	9,200,000	1,847,534	0	1,847,534	0	0	1,847,534	0	1,847,534	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	17,328,104	0	17,328,104	0	604,229	17,328,104	-604,229	16,723,875	0.00	0.00
Green Equ ty Investo s IV, L.P.	7,500,000	370,173	0	370,173	0	351,433	370,173	-351,433	18,740	0.00	0.00
Green Equity Investors V, L.P.	10,000,000	6,428,711	0	6,428,711	0	1,007,350	6,428,711	-1,007,350	5,421,361	0.00	0.00
Green Equ ty Investo s VI, L.P.	28,000,000	30,231,656	0	30,231,656	94,152	750,348	30,231,656	-656,196	29,575,460	0.00	0.00
Green Equ ty Investo s VII LP	25,000,000	12,338,616	0	12,338,616	1,229,015	0	12,338,616	1,229,015	13,567,631	0.00	0.00
Green eld Acquisi ion Partners VI, L.P.	16,700,000	2,065,611	0	2,065,611	0	201,862	2,065,611	-201,862	1,863,749	0.00	0.00

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

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2019 - 3/31/2019)

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	12,089,345	0	12,089,345	0	1,697,200	12,089,345	-1,697,200	10,392,145	0.00	0.00
GTCR Fund IX-A, L.P.	7,000,000	15,363	0	15,363	0	0	15,363	0	15,363	0.00	0.00
H.I.G. BioVentures II, L.P.	11,500,000	8,748,954	0	8,748,954	606,114	0	8,748,954	606,114	9,355,068	0.00	0.00
H.I.G. Capital Partner V, L.P.	6,900,000	5,806,622	0	5,806,622	211,677	0	5,806,622	211,677	6,018,299	0.00	0.00
H.I.G. Ventures I, L.P.	2,000,000	674,809	0	674,809	0	0	674,809	0	674,809	0.00	0.00
H&F Special LP	1,794,672	1,508,861	0	1,508,861	0	0	1,508,861	0	1,508,861	0.00	0.00
Harvest Partners V, L.P.	4,000,000	958,301	0	958,301	0	297,912	958,301	-297,912	660,389	0.00	0.00
Harvest Partners VI, L.P.	11,600,000	5,438,033	0	5,438,033	0	0	5,438,033	0	5,438,033	0.00	0.00
Harvest Partners VII, L.P.	20,000,000	11,566,619	0	11,566,619	170,414	0	11,566,619	170,414	11,737,033	0.00	0.00
Hellman and Friedman Capital Partners VI, L.P.	7,500,000	496,214	0	496,214	0	0	496,214	0	496,214	0.00	0.00
Horsley Bridge Internal Fund V, L.P.	5,000,000	8,595,811	-52,790	8,543,021	26,000	161,159	8,595,811	-187,949	8,407,862	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	839,337	0	839,337	0	118,805	839,337	-118,805	720,532	0.00	0.00
JW Childs Equity Partners III, L.P.	4,000,000	93	0	93	0	0	93	0	93	0.00	0.00
Kayne Anderson Energy Fund VII LP	50,000,000	41,960,904	0	41,960,904	0	243,065	41,960,904	-243,763	41,717,141	0.00	0.00
KCP IV Co-Invest	9,139,999	4,474,678	-70,693	4,403,984	0	0	4,474,678	-148,899	4,325,779	-1.78	-1.78
Keyhaven Capital Partners Fund III, L.P.	3,143,980	2,706,347	-16,264	2,690,083	53,253	171,198	2,706,347	-182,635	2,523,712	-1.80	-1.80
Keyhaven Capital Partners IV LP	9,139,999	5,477,870	272,005	5,749,874	0	0	5,477,870	169,899	5,647,768	-1.78	-1.78
Levine Leichtman Capital Partners V, L.P.	24,000,000	22,774,873	0	22,774,873	148,429	3,033,136	22,774,873	-2,884,707	19,890,166	0.00	0.00
Levine Leichtman Capital Partners VI LP	37,500,000	6,869,688	0	6,869,688	3,085,504	537,755	6,869,688	2,547,749	9,417,437	0.00	0.00
Lubert Adler VII	15,250,000	13,692,725	0	13,692,725	0	795,653	13,692,725	-795,653	12,897,072	0.00	0.00
Lubert-Adler Real Estate Fund VII-B LP	15,750,000	7,123,312	0	7,123,312	1,575,000	102,141	7,123,312	1,472,859	8,596,171	0.00	0.00
Magentar M P Energy Opportunities Fund II LLC	12,500,000	6,381,283	0	6,381,283	3,557,712	1,124,020	6,381,283	2,433,692	8,814,975	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	149,122	0	149,122	0	0	149,122	0	149,122	0.00	0.00
MatlinPatter on Global Opportunities Partners III	5,000,000	1,237,226	0	1,237,226	0	0	1,237,226	0	1,237,226	0.00	0.00
Merit Mezzanine Fund IV, L.P.	3,000,000	308,031	0	308,031	0	26,321	308,031	-26,321	281,710	0.00	0.00
Mesa West Core Lending Fund, LP	29,600,000	36,494,881	0	36,494,881	632,900	632,900	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	4,502,753	0	4,502,753	0	141,168	4,502,753	-141,168	4,361,585	0.00	0.00
MHR Institutional Partners III, L.P.	4,000,000	1,387,202	0	1,387,202	0	0	1,628,834	0	1,628,834	17.42	17.42
Mill Road Capital, L.P.	3,000,000	1,044,059	0	1,044,059	0	0	1,044,059	0	1,044,059	0.00	0.00

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

ADJUSTED ENDING VALUE POINT TO POINT (1/1/2019 - 3/31/2019)

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	78,495	0	78,495	0	0	78,495	0	78,495	0.00	0.00
New Mountain Partners III, L.P.	7,500,000	4,954,617	0	4,954,617	0	0	4,954,617	0	4,954,617	0.00	0.00
New Mountain Partners IV, L.P.	17,200,000	16,647,795	0	16,647,795	39,510	0	16,647,795	39,510	16,687,305	0.00	0.00
Oak Hill Capital Partners II, L.P.	7,500,000	261,505	0	261,505	0	5,836	261,505	-5,836	255,669	0.00	0.00
Oak Hill Capital Partners III, L.P.	12,500,000	6,543,355	0	6,543,355	63,529	2,111,065	6,543,355	-2,047,536	4,495,819	0.00	0.00
Oberland Capital Healthcare LP	15,500,000	507,027	0	507,027	0	438,474	507,027	-438,474	68,553	0.00	0.00
OCM Opportunities Fund VI b, L.P.	7,500,000	214,214	0	214,214	0	31,379	214,214	-31,379	182,835	0.00	0.00
Patron Capital LP	15,719,900	6,546,348	0	6,546,348	143,864	0	6,546,348	25,047	6,571,395	-1.78	-1.78
Reverend Capital Appreciation Fund VI, L.P.	18,712,500	14,800,519	0	14,800,519	293,100	252,431	14,800,519	40,669	14,841,188	0.00	0.00
Rubenstein Properties Fund II	9,200,000	7,528,810	0	7,528,810	0	0	7,528,810	0	7,528,810	0.00	0.00
Secondary Opportunities Fund III, L.P.	75,000,000	57,900,901	0	57,900,901	2,893,389	5,047,559	57,900,901	-2,154,169	55,746,732	0.00	0.00
Strategic Value Special Situations Fund IV LP	21,700,000	4,335,799	0	4,335,799	0	0	4,335,799	0	4,335,799	0.00	0.00
Sun Capital Partners IV	2,000,000	291,164	0	291,164	0	0	291,164	0	291,164	0.00	0.00
Taurus Mining Finance Fund LLC	19,900,000	9,277,808	0	9,277,808	2,037,485	453,621	9,277,808	1,583,864	10,861,672	0.00	0.00
TCV V, L.P.	2,500,000	535,404	0	535,404	0	0	535,404	0	535,404	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	14,534,170	10,640,844	0	10,640,844	0	773,988	10,640,844	-949,754	9,691,090	-1.71	-1.71
VantagePoint Venture Partners 2006, L.P.	3,000,000	816,502	0	816,502	0	0	816,502	0	816,502	0.00	0.00
VantagePoint Venture Partners IV, L.P.	4,000,000	2,678,927	0	2,678,927	0	0	2,678,927	0	2,678,927	0.00	0.00
Vista Equity Partners III, L.P.	5,000,000	1,246,062	0	1,246,062	5,896	449,398	1,246,062	-443,502	802,560	0.00	0.00
Vista Equity Partners IV, L.P.	23,000,000	19,677,555	0	19,677,555	107,223	2,497,097	19,677,555	-2,389,402	17,288,153	0.00	0.00
Vista Equity Partners VI LP	25,000,000	22,223,195	0	22,223,195	4,207,362	669,054	22,223,195	3,538,308	25,761,503	0.00	0.00
Walton Street Real Estate Fund VI, LP	4,000,000	1,620,271	0	1,620,271	0	0	1,620,271	0	1,620,271	0.00	0.00
Walton Street Real Estate Fund VII, LP	16,755,000	8,615,488	0	8,615,488	0	479	8,615,488	-479	8,615,009	0.00	0.00
Warburg, Pincus Private Equity IX, L.P.	10,000,000	616,239	0	616,239	0	0	616,239	0	616,239	0.00	0.00
Warburg, Pincus Private Equity X, L.P.	7,500,000	2,953,300	0	2,953,300	0	202,832	2,953,300	-202,832	2,750,468	0.00	0.00
Wayzata Opportunities Fund II, L.P.	7,500,000	276,310	0	276,310	0	0	276,310	0	276,310	0.00	0.00
Wayzata Opportunities Fund III, L.P.	18,712,500	3,870,689	0	3,870,689	0	0	3,870,689	0	3,870,689	0.00	0.00
Wayzata Opportunity Fund, L.P.	7,500,000	0	0	0	0	0	0	0	0	N/A	N/A
White Oak Yield Spectrum Parallel Fund LP	50,000,000	36,642,660	0	36,642,660	10,330,222	840,465	36,642,660	9,489,757	46,132,417	0.00	0.00
Total: Kentucky Retirement Systems - Insur	1,369,160,082	836,970,329	17,484,192	854,454,521	40,775,156	35,791,106	837,784,254	21,391,218	859,175,472	-0.03	-0.03
Total Investments:97	1,369,160,082	836,970,329	17,484,192	854,454,521	40,775,156	35,791,106	837,784,254	21,391,218	859,175,472	-0.03	-0.03

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

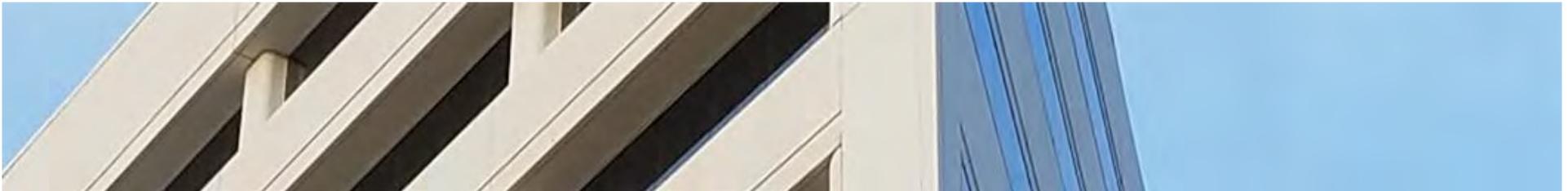
KENTUCKY RETIREMENT SYSTEMS						
Investment Fees and Expenses						
For the Year Ended March 31, 2019						
Pension						
	2019			2018		
	FYTD Fees	% of MV	Market Value	FYTD Fees	% of MV	Market Value
Absolute Return	\$ 2,609,608	1.12%	\$ 232,109,155	\$ 11,317,168	1.46%	\$ 777,101,458
Investment Advisory Fees	2,169,071			5,356,146		
Performance Fees	440,536			5,961,022		
Miscellaneous Fees and Expenses						
Core Fixed Income	1,248,829	0.06%	2,233,243,632	10,740,745	0.36%	2,962,918,732
Investment Advisory Fees	1,236,336			9,659,866		
Performance Fees				955,079		
Miscellaneous Fees and Expenses	12,493			125,800		
Opportunistic	480,109	0.48%	99,658,007			
Investment Advisory Fees	-					
Performance Fees	399,759					
Miscellaneous Fees and Expenses	80,350					
Private Equity	17,437,837	1.49%	1,173,707,359	29,263,901	2.41%	1,213,536,884
Investment Advisory Fees	5,171,342			6,335,811		
Performance Fees	9,225,657			20,046,259		
Miscellaneous Fees and Expenses	3,040,839			2,881,831		
Public Equity	6,584,478	0.14%	4,683,526,763	8,109,429	0.15%	5,515,068,850
Investment Advisory Fees	6,427,263			7,933,113		
Miscellaneous Fees and Expenses	157,215			176,316		
Real Estate	11,822,996	2.46%	480,679,397	8,000,991	1.92%	417,131,412
Investment Advisory Fees	3,688,958			4,094,140		
Performance Fees	7,403,381			2,349,467		
Miscellaneous Fees and Expenses	730,657			1,557,384		
Real Return	4,862,705	0.45%	1,078,722,492	5,281,062	0.54%	986,707,056
Investment Advisory Fees	3,616,531			3,835,535		
Performance Fees	267,184			856,402		
Miscellaneous Fees and Expenses	978,990			589,125		
Specialty Credit Fixed Income	13,362,523	0.68%	1,968,662,801			
Investment Advisory Fees	8,726,008					
Performance Fees	4,407,430					
Miscellaneous Fees and Expenses	229,085					
Cash	2,379,770	0.48%	496,094,425	2,099,438		427,245,675
Consulting	582,999			910,702		
Trustee	867,453			952,622		
Miscellaneous Fees and Expenses	929,318			236,114		
Total Investment Mgmt Fees	60,788,856	0.49%	12,446,404,032	\$ 74,812,734	0.61%	12,299,710,067

KENTUCKY RETIREMENT SYSTEMS						
Investment Fees and Expenses						
For the Year Ended March 31, 2019						
Insurance						
	2019			2018		
	FYTD Fees	% of MV	Market Value	FYTD Fees	% of MV	Market Value
Absolute Return	\$ 1,071,765	1.13%	\$ 95,008,629	\$ 4,672,838	1.49%	\$ 313,275,463
Investment Advisory Fees	883,624			2,121,355		
Performance Fees	188,141			2,551,483		
Miscellaneous Fees and Expenses						
Core Fixed Income	518,488	0.06%	824,249,389	3,786,952	0.33%	1,151,954,028
Investment Advisory Fees	513,454			3,240,295		
Performance Fees	-			379,188		
Miscellaneous Fees and Expenses	5,033			167,469		
Opportunistic	244,474	0.48%	50,746,471		#DIV/0!	
Investment Advisory Fees	-					
Performance Fees	203,559					
Miscellaneous Fees and Expenses	40,915					
Private Equity	9,592,053	1.73%	553,547,714	14,739,489	2.87%	513,181,133
Investment Advisory Fees	3,430,463			3,608,131		
Performance Fees	5,393,203			9,799,459		
Miscellaneous Fees and Expenses	768,387			1,331,899		
Public Equity	2,841,735	0.14%	2,077,370,193	3,516,165	0.15%	2,398,717,134
Investment Advisory Fees	2,772,993			3,444,818		
Miscellaneous Fees and Expenses	68,742			71,347		
Real Estate	4,845,113	2.43%	199,547,019	5,507,856	3.18%	173,093,828
Investment Advisory Fees	1,560,906			1,872,945		
Performance Fees	2,995,962			966,134		
Miscellaneous Fees and Expenses	288,246			2,668,777		
Real Return	2,186,288	0.48%	454,096,354	2,239,458	0.53%	422,617,228
Investment Advisory Fees	1,618,896			1,576,387		
Performance Fees	223,009			397,739		
Miscellaneous Fees and Expenses	344,383			265,332		
Specialty Credit Fixed Income	5,327,019	0.66%	810,783,983			
Investment Advisory Fees	3,426,028					
Performance Fees	1,787,755					
Miscellaneous Fees and Expenses	113,236					
Cash	1,161,239	0.53%	219,883,448	1,073,374	0.86%	125,394,752
Consulting	245,236			371,450		
Trustee	590,836			607,147		
Miscellaneous Fees and Expenses	325,166			94,777		
Total Investment Mgmt Fees	\$ 27,788,175	0.53%	5,285,233,200	\$ 35,536,132	0.70%	5,098,233,566



WILSHIRE ASSOCIATES

Wilshire Private Markets



Kentucky Retirement Systems – Portfolio Update and Implementation

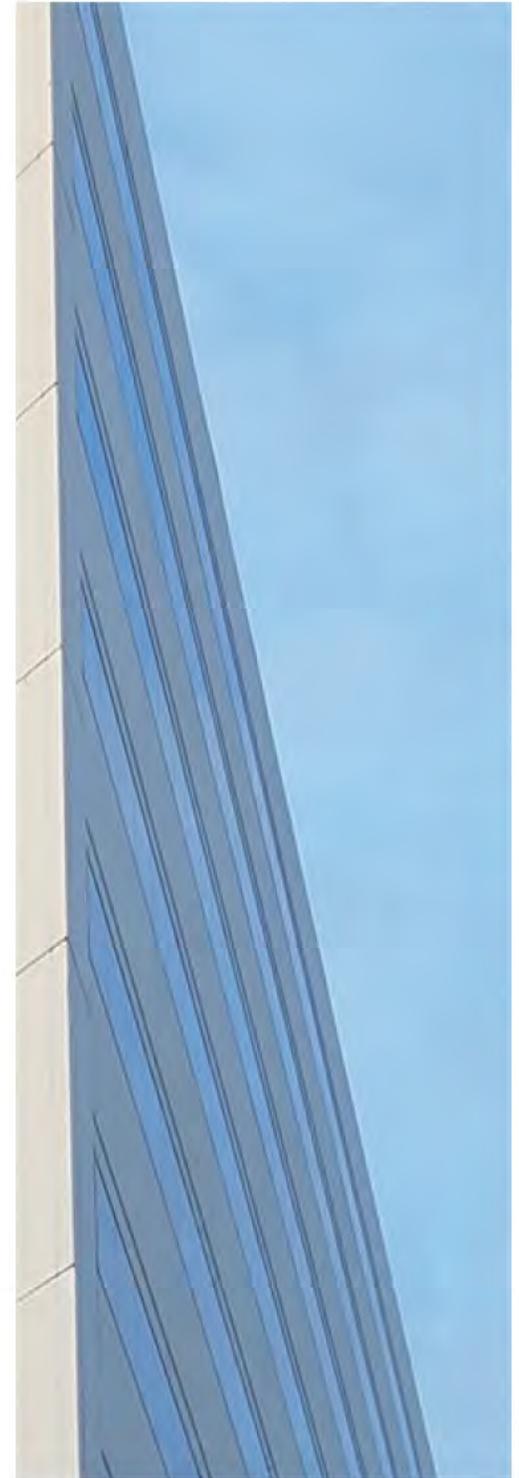
May 2019

Wilshire Private Markets AGENDA

PRIVATE EQUITY PORTFOLIO CONSTRUCTION AND RECOMMENDATIONS

APPENDIX

- HISTORICAL PERFORMANCE
- 2019 Private Equity Pacing – Pension
- 2019 Private Equity Pacing - Insurance





PRIVATE EQUITY PORTFOLIO CONSTRUCTION AND RECOMMENDATIONS

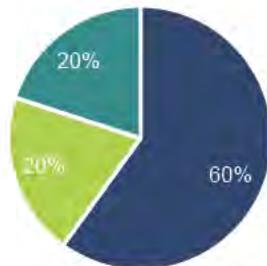


Wilshire Private Markets

PRIVATE EQUITY TARGET PORTFOLIO CONSTRUCTION – PENSION & INSURANCE

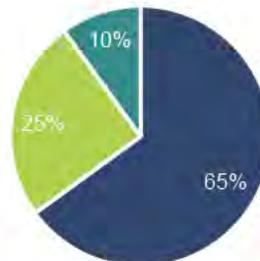
Investment Type	Future Commitment (\$M)	% Total Future Commitment	Future Annual Commitments (\$M) ¹			
			2019	2020	2021	2022
Total Future Commitments	1,200	100%	300	300	300	300
Buyout	720	60%	173	180	185	180
Distressed / Special Situations	240	20%	87	55	60	60
Venture / Growth	240	20%	40	65	55	55
<i>Number of Funds</i> ²	34		7	9	9	9
<i>Average Deal Size</i>	35		43	33	33	33

Target Commitment by Sector*



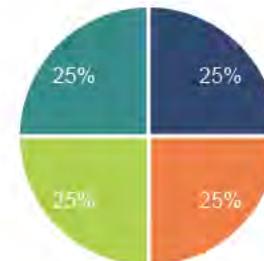
- Buyout
- Distressed / Special Situations
- Venture / Growth

Target Commitment by Geography*



- U.S.
- Europe
- Asia-Pacific

Target Commitment by Vintage*



- 2018
- 2019
- 2020
- 2021

¹ For this presentation, Future Commitment is defined as commitments made by KRS during the four-year pacing and portfolio implementation timeline (e.g. 2019-2022). Future Commitments on this page are representative of both plans' combined annual commitments and number of funds recommended. WPM Analysis excluded KERS and SPRS pension plan segments in future portfolio pacing and implementation.

² Number of funds includes commitments from both the pension and insurance plans.

*Portfolio allocation implementation should be +/- 5% of these targets.



Wilshire Private Markets

2019 KRS PRIVATE EQUITY PORTFOLIO IMPLEMENTATION – PENSION & INSURANCE

Fund	General Partner	Geography	Vintage	Total Future Commitment (\$M)*	Target Allocation Percent
Total				300	100%
Buyout				173	58%
<i>Reserved Buyout North America 2019 (Ex. MiddleGround Partners I)</i>	TBD	North America	2019	75	18%
<i>Reserved Buyout North America 2019</i>	TBD	North America	2019	35	17%
<i>Reserved Buyout Europe 2019</i>	TBD	Europe	2019	43	17%
<i>Reserved Buyout Asia-Pacific 2019</i>	TBD	Asia-Pacific	2019	20	7%
Distressed / Special Situations				87	29%
<i>Reserved Distressed / Special Situations 2019</i>	TBD	North America	2019	87	29%
Venture / Growth				40	14%
<i>Reserved Venture / Growth North America 2019</i>	TBD	North America	2019	20	7%
<i>Reserved Venture / Growth Europe 2019</i>	TBD	Europe	2019	20	7%

* For this presentation, Future Commitment is defined as KRS' allocations within the four-year pacing and portfolio implementation horizon (e.g. 2019-2022). Future Allocation should be +/- 5% of KRS' target allocations. WPM has excluded the KERS and SPRS plan commitments and total values from the portfolio pacing and implementation analysis



APPENDIX



Wilshire Private Markets

KRS PORTFOLIO AND HISTORICAL PERFORMANCE – PENSION

Fund	General Partner	Geography	Vintage	Currency	Existing Commitment (\$M)	Total Contributions (\$M)	Total Distributions (\$M)	Remaining Value (\$M)	TVPI*	TVPI Quartile	IRR*	IRR Quartile
Total					2,524	2,659	2,902	1,174				
Buyout					1,338	1,539	1,863	571				
JW Childs Equity Partners III, L.P.	J.W. Childs Associates	North America	2002	USD	36	35	70	0	2.0x	2nd	16%	3rd
Green Equity Investors IV, L.P.	Leonard Green & Partners	North America	2003	USD	68	65	130	0	2.0x	2nd	11%	3rd
Oak Hill Capital Partners II, L.P.	Oak Hill Capital Partners	North America	2005	USD	68	67	110	2	1.7x	2nd	10%	3rd
Warburg Pincus Private Equity IX, L.P.	Warburg Pincus LLC	North America	2005	USD	50	90	130	3	1.5x	3rd	8%	3rd
New Mountain Partners II, L.P.	New Mountain Capital LLC	North America	2005	USD	25	41	68	0	1.7x	2nd	12%	2nd
Golder Thoma Cressey Rauner IX-A, L.P.	GTCR	North America	2006	USD	63	60	108	0	1.8x	2nd	14%	1st
Blackstone Capital Partners V, L.P.	Blackstone Group	Global	2006	USD	48	108	137	2	1.3x	3rd	5%	3rd
Arbor Capital II, L.P.	Arbor Investments	North America	2006	USD	23	19	42	4	2.4x	1st	19%	1st
Green Equity Investors V, L.P.	Leonard Green & Partners	North America	2007	USD	90	92	162	49	2.3x	1st	19%	2nd
Warburg, Pincus Private Equity X, L.P.	Warburg Pincus	Global	2007	USD	39	59	64	14	1.3x	4th	6%	4th
Harvest Partners V, L.P.	Harvest Partners	North America	2007	USD	36	33	58	6	1.9x	3rd	18%	2nd
New Mountain Partners III, L.P.	New Mountain Capital LLC	North America	2007	USD	34	57	67	22	1.6x	3rd	11%	3rd
Oak Hill Capital Partners III, L.P.	Oak Hill Capital Partners	North America	2007	USD	34	91	94	12	1.2x	4th	4%	4th
Hellman and Friedman Capital Partners VI, L.P.	Hellman & Friedman	North America	2007	USD	20	61	80	5	1.4x	4th	10%	3rd
Crestview Partners II, L.P.	Crestview Partners	North America	2008	USD	68	76	97	25	1.6x	3rd	12%	3rd
Vista Equity Partners III, L.P.	Vista Equity Partners	North America	2008	USD	45	47	115	7	2.6x	1st	29%	1st
Mill Road Capital I, L.P.	Mill Road Capital	North America	2008	USD	27	24	31	9	1.7x	3rd	10%	4th
Tenaska Power Fund II, L.P.	Tenaska Capital Management LLC	Global	2008	USD	27	24	21	1	0.9x	4th	-2%	4th
Blackstone Capital Partners VI, L.P.	Blackstone Group	Global	2011	USD	60	63	47	50	1.6x	3rd	13%	3rd
Vista Equity Partners IV, L.P.	Vista Equity Partners	North America	2011	USD	27	27	33	20	1.9x	2nd	17%	2nd
Green Equity Investors VI, L.P.	Leonard Green & Partners	North America	2012	USD	32	34	21	34	1.6x	2nd	15%	3rd
Harvest Partners VI, L.P.	Harvest Partners	North America	2012	USD	28	30	42	13	1.9x	2nd	22%	2nd
Levine Leichtman Capital Partners V, L.P.	Levine Leichtman Capital Partners	North America	2013	USD	46	59	37	38	1.3x	3rd	11%	3rd
Riverside Capital Appreciation Fund VI, L.P.	Riverside Company	North America	2013	USD	36	34	18	28	1.4x	3rd	12%	3rd
Triton Fund IV, L.P.	Triton Partners	Europe	2013	EUR	30	29	14	18	1.1x	4th	6%	4th
H.I.G. Capital Partners V, L.P.	H.I.G. Capital LLC	North America	2013	USD	13	10	3	11	1.5x	2nd	23%	2nd
New Mountain Partners IV, L.P.	New Mountain Capital	North America	2014	USD	33	29	13	32	1.5x	2nd	19%	2nd
CVC European Equity Partners VI, L.P.	CVC Capital Partners	Europe	2014	EUR	26	28	9	26	1.3x	3rd	12%	4th
Crestview Partners III, L.P.	Crestview Partners	North America	2015	USD	39	26	4	27	1.2x	3rd	12%	3rd
Kayne Anderson Energy Fund VII, L.P.	Kayne Anderson Capital Advisors	North America	2016	USD	50	46	19	42	1.3x	1st	21%	1st
Vista Equity Partners VI, L.P.	Vista Equity Partners	North America	2016	USD	25	29	9	26	1.2x	2nd	13%	2nd
Harvest Partners VII, L.P.	Harvest Partners	North America	2016	USD	20	12	1	12	1.1x	3rd	4%	3rd
KCP IV Co-Invest L.P.	Keyhaven Capital	Europe	2016	EUR	14	6	6	6	1.1x	4th	6%	4th
Levine Leichtman Capital Partners VI, L.P.	Levine Leichtman Capital Partners	North America	2017	USD	38	17	8	9	1.0x	NM	-1%	NM
Green Equity Investors VII, L.P.	Leonard Green and Partners	North America	2017	USD	25	13	0	14	1.1x	NM	6%	NM

Benchmark information based on Preqin most up-to-date information Buyout, Distressed / Special Situations, Fund of Funds, Mezzanine, and Venture / Growth funds per vintage and region.

* TVPI and IRR performance numbers as of Q1 2019. Please refer to WPM's most recent quarterly report for further information.



Wilshire Private Markets

KRS PORTFOLIO AND HISTORICAL PERFORMANCE – PENSION

Fund	General Partner	Geography	Vintage	Currency	Existing Commitment (\$M)	Total Contributions (\$M)	Total Distributions (\$M)	Remaining Value (\$M)	TVPI*	TVPI Quartile	IRR*	IRR Quartile
Distressed Debt / Special Situations					434	459	487	92				
MatlinPatterson Global Opportunities Partners	MatlinPatterson Global Advisers	Global	2003	USD	45	47	82	0	1.8x	2nd	30%	2nd
MatlinPatterson Global Opportunities Partners II	MatlinPatterson Global Advisers	Global	2004	USD	45	67	37	0	0.6x	Below Median	-20%	Below Median
Wayzata Opportunities Fund, L.P.	Wayzata Investment Partners	North America	2005	USD	68	100	143	0	1.4x	2nd	8%	2nd
Wayzata Opportunities Fund II, L.P.	Wayzata Investment Partners	North America	2007	USD	68	79	145	2	1.9x	1st	16%	1st
MatlinPatterson Global Opportunities Partners III	MatlinPatterson Global Advisers	Global	2007	USD	45	56	58	11	1.2x	3rd	4%	4th
CM Growth Capital Partners, L.P.	The Camelot Group	North America	2010	USD	23	23	1	10	0.4x	4th	-10%	4th
Wayzata Opportunities Fund III, L.P.	Wayzata Investment Partners	North America	2013	USD	36	17	9	7	1.0x	4th	-1%	4th
BDCM Opportunity Fund IV, L.P.	Black Diamond Capital Mgmt.	Global	2015	USD	36	37	9	32	1.1x	4th	8%	4th
Ares Special Situations Fund IV, L.P.	Ares Management	Global	2015	USD	26	25	2	19	0.9x	4th	-8%	4th
Strategic Value Special Situations Feeder Fund IV	Strategic Value Partners	Global	2017	USD	43	9	0	9	1.0x	NM	2%	NM
Venture Capital / Growth Equity					337	332	304	162				
VantagePoint Venture Partners IV, L.P.	VantagePoint Capital Partners	Global	2003	USD	36	27	31	3	1.2x	2nd	4%	2nd
Columbia Capital Equity Partners IV, L.P.	Columbia Capital	North America	2005	USD	27	27	55	4	2.2x	1st	12%	1st
H.I.G. Venture Partners II, L.P.	H.I.G. Capital Management	North America	2005	USD	18	18	19	6	1.4x	2nd	5%	2nd
DAG Ventures II, L.P.	Duff Ackerman & Goodrich LLC	North America	2006	USD	27	28	11	4	0.6x	4th	-6%	4th
VantagePoint Venture Partners 2006, L.P.	VantagePoint Capital Partners	Global	2006	USD	27	27	3	7	0.4x	4th	-13%	4th
Institutional Venture Partners XII, L.P.	Institutional Venture Partners	North America	2007	USD	27	27	66	6	2.7x	1st	26%	1st
DAG Ventures III, L.P.	Duff Ackerman & Goodrich LLC	North America	2007	USD	27	27	42	3	1.7x	2nd	9%	3rd
DAG Ventures IV, L.P.	Duff Ackerman & Goodrich LLC	North America	2008	USD	90	90	40	63	1.1x	3rd	2%	3rd
Essex Woodlands Fund VIII, L.P.	Essex Woodlands Health Ventures	North America	2008	USD	23	31	18	12	1.0x	4th	0%	4th
DCM VI, L.P.	DCM	North America	2010	USD	14	13	3	12	1.2x	3rd	3%	4th
H.I.G. BioVentures II, L.P.	H.I.G. Capital LLC	North America	2011	USD	14	10	2	11	1.3x	3rd	10%	3rd
DAG Ventures V, L.P.	Duff Ackerman & Goodrich LLC	North America	2011	USD	8	8	13	30	5.2x	1st	35%	1st
Fund of Funds					388	303	202	347				
Bay Hills Capital I, L.P.	Bay Hills Capital	Global	2007	USD	68	46	73	20	2.0x	1st	13%	2nd
Bay Hills Emerging Partners II, L.P.	Bay Hills Capital	Global	2009	USD	90	80	65	117	2.3x	1st	21%	1st
Horsley Bridge International Fund V, L.P.	Horsley Bridge Partners LLC	Global	2009	USD	45	43	19	76	2.2x	1st	18%	1st
Arcano KRS Fund I, L.P.	Arcano Group	Global	2010	USD	36	28	13	25	1.4x	4th	6%	4th
Keyhaven Capital Partners Fund III, L.P.	Keyhaven Capital Partners Ltd	Europe	2010	EUR	31	29	15	23	1.3x	Below Median	9%	Below Median
Bay Hills Capital III, L.P.	Bay Hills Capital	Global	2013	USD	81	50	6	61	1.3x	3rd	15%	2nd
Secondary Opportunities Fund III, L.P.	Deutsche Alternative Asset Mgmt.	Global	2014	USD	25	21	9	18	1.3x	3rd	16%	2nd
Keyhaven Capital Partners Fund IV, L.P.	Keyhaven Capital Partners Ltd	Europe	2016	EUR	14	6	1	8	1.5x	1st	25%	1st
Private Credit / Mezzanine					27	25	47	3				
Merit Mezzanine Fund IV, L.P.	Merit Capital Partners	North America	2005	USD	27	25	47	3	2.0x	1st	11%	1st

Benchmark information based on Preqin most up-to-date information Buyout, Distressed / Special Situations, Fund of Funds, Mezzanine, and Venture / Growth funds per vintage and region.
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Wilshire Private Markets

KRS PORTFOLIO AND HISTORICAL PERFORMANCE – INSURANCE

Fund	General Partner	Geography	Vintage	Currency	Existing Commitment (\$M)	Total Contributions (\$M)	Total Distributions (\$M)	Remaining Value (\$M)	TVPI*	TVPI Quartile	IRR*	IRR Quartile
Total					889	774	589	551				
Buyout					510	465	385	315				
JW Childs Equity Partners III, L.P.	J.W. Childs Associates	North America	2002	USD	4	4	8	0	2.0x	2nd	16%	3rd
Green Equity Investors IV, L.P.	Leonard Green & Partners	North America	2003	USD	8	7	14	0	2.0x	2nd	11%	3rd
Warburg Pincus Private Equity IX, L.P.	Warburg Pincus LLC	North America	2005	USD	10	10	17	1	1.7x	3rd	10%	3rd
Oak Hill Capital Partners II, L.P.	Oak Hill Capital Partners	North America	2005	USD	8	7	12	0	1.7x	2nd	10%	3rd
New Mountain Partners II, L.P.	New Mountain Capital LLC	North America	2005	USD	5	5	9	0	1.9x	2nd	14%	2nd
Blackstone Capital Partners V, L.P.	Blackstone Group	Global	2006	USD	13	12	21	1	1.7x	3rd	8%	3rd
Golder Thoma Cressey Rauner IX-A, L.P.	GTCR	North America	2006	USD	7	7	12	0	1.8x	2nd	14%	1st
Arbor Capital II, L.P.	Arbor Investments	North America	2006	USD	3	2	5	0	2.4x	1st	19%	1st
Oak Hill Capital Partners III, L.P.	Oak Hill Capital Partners	North America	2007	USD	13	15	19	4	1.6x	4th	10%	3rd
Green Equity Investors V, L.P.	Leonard Green & Partners	North America	2007	USD	10	10	18	5	2.3x	1st	19%	2nd
New Mountain Partners III, L.P.	New Mountain Capital LLC	North America	2007	USD	8	8	11	5	1.9x	3rd	13%	3rd
Hellman and Friedman Capital Partners VI, L.P.	Hellman & Friedman	North America	2007	USD	8	7	12	2	1.9x	4th	13%	3rd
Warburg, Pincus Private Equity X, L.P.	Warburg Pincus LLC	Global	2007	USD	8	7	9	3	1.6x	4th	8%	3rd
Harvest Partners V, L.P.	Harvest Partners	North America	2007	USD	4	4	6	1	1.9x	3rd	18%	2nd
Crestview Partners II, L.P.	Crestview Partners	North America	2008	USD	8	8	11	3	1.6x	3rd	12%	2nd
Vista Equity Partners III, L.P.	Vista Equity Partners	North America	2008	USD	5	5	13	1	2.6x	1st	29%	1st
Mill Road Capital I, L.P.	Mill Road Capital	North America	2008	USD	3	3	3	1	1.7x	3rd	10%	3rd
Tenaska Power Fund II, L.P.	Tenaska Capital Management	Global	2008	USD	3	3	2	0	0.9x	4th	-2%	4th
Blackstone Capital Partners VI, L.P.	Blackstone Group	Global	2011	USD	40	42	31	33	1.6x	3rd	13%	3rd
Vista Equity Partners IV, L.P.	Vista Equity Partners	North America	2011	USD	23	23	28	17	1.9x	2nd	17%	2nd
Green Equity Investors VI, L.P.	Leonard Green & Partners	North America	2012	USD	28	30	19	30	1.6x	2nd	15%	3rd
Harvest Partners VI, L.P.	Harvest Partners	North America	2012	USD	12	12	17	5	1.9x	2nd	22%	2nd
Levine Leichtman Capital Partners V, L.P.	Levine Leichtman Capital Partners	North America	2013	USD	24	31	19	20	1.3x	3rd	11%	3rd
Riverside Capital Appreciation Fund VI, L.P.	Riverside Company	North America	2013	USD	19	18	9	15	1.4x	3rd	12%	2nd
Triton Fund IV, L.P.	Triton Partners	Europe	2013	EUR	16	15	7	10	1.1x	4th	6%	3rd
H.I.G. Capital Partners V, L.P.	H.I.G. Capital LLC	North America	2013	USD	7	5	2	6	1.5x	2nd	23%	2nd
New Mountain Partners IV, L.P.	New Mountain Capital LLC	North America	2014	USD	17	15	7	17	1.5x	2nd	19%	2nd
CVC European Equity Partners VI, L.P.	CVC Capital Partners	Europe	2014	EUR	14	15	5	14	1.3x	3rd	12%	3rd
Crestview Partners III, L.P.	Crestview Partners	North America	2015	USD	21	14	2	15	1.2x	3rd	12%	3rd
Kayne Anderson Energy Fund VII, L.P.	Kayne Anderson Capital Advisors	North America	2016	USD	50	46	19	42	1.3x	2nd	21%	2nd
Vista Equity Partners VI, L.P.	Vista Equity Partners	North America	2016	USD	25	29	9	26	1.2x	3rd	13%	3rd
Harvest Partners VII, L.P.	Harvest Partners	North America	2016	USD	20	12	1	12	1.1x	2nd	4%	2nd
KCP IV Co-Invest L.P.	Keyhaven Capital Partners Ltd	Europe	2016	EUR	10	4		4	1.1x	2nd	6%	2nd
Levine Leichtman Capital Partners VI, L.P.	Levine Leichtman Capital Partners	North America	2017	USD	38	17	8	9	1.0x	3 rd	-1%	NM
Green Equity Investors VII, L.P.	Leonard Green & Partners	North America	2017	USD	25	13	0	14	1.1x	2nd	6%	NM

Benchmark information based on Preqin most up-to-date information Buyout, Distressed / Special Situations, Fund of Funds, Mezzanine, and Venture / Growth funds per vintage and region.

* TVPI and IRR performance numbers as of Q1 2019. Please refer to WPM's most recent quarterly report for further information.



Wilshire Private Markets

KRS PORTFOLIO AND HISTORICAL PERFORMANCE – INSURANCE

Fund	General Partner	Geography	Vintage	Currency	Existing Commitment (\$M)	Total Contributions (\$M)	Total Distributions (\$M)	Remaining Value (\$M)	TVPI*	TVPI Quartile	IRR*	IRR Quartile
Distressed Debt / Special Situations					132	114	93	45				
MatlinPatterson Global Opportunities Partners	MatlinPatterson Global Advisers	Global	2003	USD	5	5	9	0	1.8x	2nd	30%	2nd
MatlinPatterson Global Opportunities Partners II	MatlinPatterson Global Advisers	Global	2004	USD	5	7	4	0	0.6x	Below median	-20%	Below Median
Wayzata Opportunities Fund, L.P.	Wayzata Investment Partners	North America	2005	USD	8	11	16	0	1.4x	2nd	8%	2nd
Sun Capital Partners IV, L.P.	Sun Capital Partners	North America	2005	USD	2	3	3	0	1.2x	2nd	4%	3rd
MHR Institutional Partners III LP	MHR Institutional Partners III LP	North America	2006	USD	4	4	4	1	1.3x	3rd	6%	2nd
Avenue Special Situations Fund V, L.P.	Avenue Capital Group	North America	2007	EUR	8	8	10	0	1.3x	3rd	11%	2nd
Wayzata Opportunities Fund II, L.P.	Wayzata Investment Partners	North America	2007	USD	8	9	16	0	1.9x	1st	16%	1st
MatlinPatterson Global Opportunities Partners III	MatlinPatterson Global Advisers	Global	2007	USD	5	6	6	1	1.2x	3rd	4%	3rd
OCM Opportunities Fund VII-B, L.P.	Oaktree Capital Management	North America	2008	USD	8	7	11	0	1.7x	2nd	17%	2nd
CM Growth Capital Partners, L.P.	The Camelot Group	North America	2010	USD	3	3	0	1	0.4x	4th	-10%	4th
Wayzata Opportunities Fund III, L.P.	Wayzata Investment Partners	North America	2013	USD	19	9	5	4	1.0x	4th	-1%	4th
BDCM Opportunity Fund IV, L.P.	Black Diamond Capital Mgmt.	Global	2015	USD	24	26	7	22	1.1x	4th	8%	3rd
Ares Special Situations Fund IV, L.P.	Ares Management	Global	2015	USD	14	13	1	10	0.9x	4th	-8%	4th
Strategic Value Special Situations Fund IV	Strategic Value Partners	North America	2017	USD	22	4	0	4	1.0x	3rd	2%	NM
Venture Capital / Growth Equity					60	56	51	51				
VantagePoint Venture Partners IV, L.P.	VantagePoint Capital Partners	Global	2003	USD	4	3	3	0	1.2x	2nd	4%	3rd
Columbia Capital Equity Partners IV, L.P.	Columbia Capital	North America	2005	USD	3	3	6	0	2.2x	1st	12%	1st
H.I.G. Venture Partners II, L.P.	H.I.G. Capital LLC	North America	2005	USD	2	2	2	1	1.4x	2nd	5%	2nd
Institutional Venture Partners XI, L.P.	Institutional Venture Partners	North America	2005	USD	2	2	2	0	1.1x	3rd	1%	3rd
DAG Ventures II, L.P.	Duff Ackerman & Goodrich LLC	North America	2006	USD	3	3	1	0	0.6x	4th	-6%	4th
VantagePoint Venture Partners 2006, L.P.	VantagePoint Capital Partners	Global	2006	USD	3	3	0	1	0.4x	4th	-13%	4th
TCV VI, L.P.	Technology Crossover Ventures	North America	2006	USD	3	2	4	1	1.6x	2nd	13%	1st
Institutional Venture Partners XII, L.P.	Institutional Venture Partners	North America	2007	USD	3	3	7	1	2.7x	1st	26%	1st
DAG Ventures III, L.P.	Duff Ackerman & Goodrich LLC	North America	2007	USD	3	3	5	0	1.7x	2nd	9%	3rd
DAG Ventures IV, L.P.	Duff Ackerman & Goodrich LLC	North America	2008	USD	10	10	4	7	1.1x	3rd	2%	4th
Essex Woodlands Fund VIII, L.P.	Essex Woodlands Health Ventures	North America	2008	USD	5	5	3	3	1.0x	4th	1%	3rd
DCM VI, L.P.	DCM	North America	2010	USD	2	1	0	1	1.2x	3rd	3%	4th
H.I.G. BioVentures II, L.P.	H.I.G. Capital LLC	North America	2011	USD	12	9	2	9	1.3x	3rd	10%	3rd
DAG Ventures V, L.P.	Duff Ackerman & Goodrich LLC	North America	2011	USD	7	7	11	26	5.2x	1st	35%	1st
Fund of Funds					184	135	54	140				
Bay Hills Capital I, L.P.	Bay Hills Capital	Global	2007	USD	8	5	8	2	2.0x	1st	13%	1st
Bay Hills Emerging Partners II, L.P.	Bay Hills Capital	Global	2009	USD	10	9	7	13	2.3x	1st	21%	1st
Horsley Bridge International Fund V, L.P.	Horsley Bridge Partners LLC	Global	2009	USD	5	5	2	8	2.1x	1st	18%	1st
Arcano KRS Fund I, L.P.	Arcano Group	Global	2010	USD	4	3	1	3	1.4x	4th	6%	4th
Keyhaven Capital Partners Fund III, L.P.	Keyhaven Capital Partners Ltd	Europe	2010	EUR	3	3	2	3	1.3x	Above Median	9%	Above Median
Bay Hills Capital III, L.P.	Bay Hills Capital	Global	2013	USD	69	42	5	52	1.3x	3rd	15%	3rd
Secondary Opportunities Fund III, L.P.	Deutsche Alternative Asset Mgmt	Global	2014	USD	75	63	28	53	1.3x	3rd	16%	1st
Keyhaven Capital Partners Fund IV, L.P.	Keyhaven Capital Partners Ltd	Europe	2016	EUR	10	4	1	6	1.5x	2nd	25%	NM
Private Credit / Mezzanine					3	3	5	0				
Merit Mezzanine Fund IV, L.P.	Merit Capital Partners	North America	2005	USD	3	3	5	0	2.0x	1st	11%	1st

Benchmark information based on Preqin most up-to-date information Buyout, Distressed / Special Situations, Fund of Funds, Mezzanine, and Venture / Growth funds per vintage and region.

* TVPI and IRR performance numbers as of Q1 2019. Please refer to WPM's most recent quarterly report for further information.



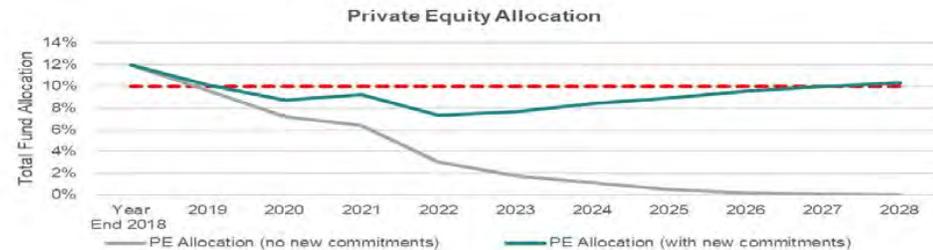
Wilshire Private Markets

PRIVATE EQUITY COMMITMENT PACING – PENSION

- With steady annual commitments of approximately \$200 million per year, KRS will maintain its 10% allocation allowing for appropriate vintage year diversification

Model Input Summary

Plan Asset Value as of 12/31/18 in \$M *	9,547
Private Markets Target Allocation	10%
Total Plan Expected Nominal Growth Rate (after plan expenditures)	0%



(\$M)	Year End 2018	Year 2019	Year 2020	Year 2021	Year 2022	Total Target
Total Fund Market Value *	9,547	9,547	9,547	9,547	9,547	
Private Markets Target Allocation	955	955	955	955	955	
Private Markets Net Asset Value *	1,142	967	831	883	703	
Over/Under Allocated	187	12	(123)	(72)	(251)	
Private Markets Net Asset Value	12%	10%	9%	9%	7%	
Over/Under Allocated	2%	0%	-1%	-1%	-3%	

Existing Commitments *

Net Asset Value	1,142	917	688	612	288
Capital Calls		164	40	59	7
Expected Distributions		422	300	166	360

Total Future Commitments

Net Asset Value		200	200	200	200	800
Capital Calls		50	99	141	172	
Distributions		-	13	36	68	

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*WPM has excluded the KERS and SPRS plan commitments and total values from the portfolio pacing and implementation analysis



Wilshire Private Markets

PRIVATE EQUITY COMMITMENT PACING - INSURANCE

- With steady annual commitments of approximately \$100 million per year, KRS will maintain its 10% allocation target allowing for appropriate vintage year diversification

Model Input Summary

Plan Asset Value as of 12/31/18 in \$M	4,967
Private Markets Target Allocation	10%
Expected Nominal Growth Rate (after plan expenditures)	0%



(\$M)	Current Year	Year 2018	Year 2019	Year 2020	Year 2021	Total Target
Total Fund Market Value	4,967	4,967	4,967	4,967	4,967	
Private Markets Target Allocation	497	497	497	497	497	
Private Markets Net Asset Value	525	495	465	486	460	
Over/Under Allocated	28	(2)	(32)	(11)	(36)	
Private Markets Net Asset Value	11%	10%	9%	10%	9%	
Over/Under Allocated	1%	0%	-1%	0%	-1%	

Existing Commitments

Net Asset Value	525	469	390	346	245	
Capital Calls		82	44	53	10	
Expected Distributions		165	147	126	137	
Total Future Commitments		100	100	100	100	400
Net Asset Value		25	71	135	216	
Capital Calls		25	49	71	90	
Distributions		-	6	18	34	

Wilshire Private Markets



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KENTUCKY RETIREMENT SYSTEMS
INVESTMENTS



To: Investment Committee – Kentucky Retirement Systems
From: Anthony Chiu, Director
Date: May 16, 2019
Subject: Investment Recommendation – MiddleGround Partners I, L.P.

KRS staff and Wilshire are proposing a commitment to MiddleGround Partners I, L.P., a leveraged buyout fund that invests in small US industrial and specialty distribution companies. Middle Ground’s team has differentiated operational improvement processes and experience from their work together at Toyota and Monomoy Capital that they plan to apply to their portfolio companies. Subject to KRS Investment Committee approval, Middle Ground will include KRS in its final close in late May which is expected to take the fund to its hard cap of \$450 million.

Business / People:

Middle Ground Capital was formed in 2018 by John Stewart, Lauren Mulholland, and Scot Duncan in Lexington, KY and New York City. The three co-founders previously worked together for seven years at Monomoy Capital, while John and Scot worked at Toyota together for 12 years prior to that.

Although Middle Ground is a new firm raising their first fund, they are looking to the longer term and have already attracted a team of 19 employees, including seven who have worked previously with John at Toyota and/or Monomoy.

Middle Ground’s size is partially a result of its operationally intensive approach. Five team members have at least a decade of experience at Toyota, which is known for its operational efficiency and improvement processes. Another operator brings over 20 years of experience from Coors and worked with John for 7 years to stabilize and enhance the operations of several portfolio companies at Monomoy.

Middle Ground plans to grow assets gradually, as they have agreed to keep their next two funds below \$700 million with a European waterfall for distributions.

Economic ownership is shared among the three co-founders, with John having the largest share. Carried interest has been allocated to the entire investment team as well as some senior non-investment professionals. The operating team members are employees of Middle Ground, with their time billed to portfolio companies. Operators also participate in the equity pool set aside for management at the portfolio companies they work with.

Investment Process and Portfolio:

[REDACTED]

[REDACTED]

[REDACTED]

[REDACTED]

[REDACTED]

[REDACTED]

Conclusion: Staff is recommending an investment of up to \$75 million (depending on allocation) in MiddleGround Partners I to be shared between the following plans: KERSH, CERS, CERSH, and all 5 Insurance plans. Because of the illiquid nature of this opportunity, we do not recommend it for the KERS or SPRS pension plans.

Investment and Terms Summary

[REDACTED]

[REDACTED]	[REDACTED]

Wilshire Private Markets



MIDDLEGROUND PARTNERS I

(\$425 MILLION)

REQUEST DECISION

Key Highlights

Target Size	\$425 million (\$450 million hard cap)
First Close (M)	\$143
First Close Date	December 2018
Expected Close Date	June 2019
Geographic Focus	North America
Sector	Mid Buyout
Investment Focus	Industrials
Investment Size (M)	~\$50
Number of Investments	8 - 10
Investment Period	6 years
Fund Term	10 years
GP Commitment	2%
Target Return	3.0x gross ROI
Management Fee – Investment Period	2.0% of committed capital
Management Fee – Post-Investment Period	2.0% of aggregate contributions less distributions and net write-downs
Carry / Waterfall	20% / European
Catch Up(%) / Hurdle	100% / 8%

WPM RESEARCH REPORT RADAR



Key: 5 = Top Decile; 4 = Top Quartile; 3 = Average; 2 = Bottom Half; 1 = Bottom Decile; 0 = No Information

FIRM OVERVIEW

MiddleGround Capital ("MiddleGround" or the "Firm") is a newly launched private equity firm focusing on investments in lower middle-market companies in the industrial and manufacturing sectors. The Firm's three Partners worked together at Monomoy Capital Partners ("Monomoy" or the "Prior Firm") for six years, occupying high-level positions on the operating and investment teams before spinning out to establish MiddleGround in early 2018. The Firm currently employs 19 individuals between offices in New York City and Lexington, KY. MiddleGround held a first close on December 20, 2018 of \$143 million and has closed on a total of \$245 million as of April 2019.

INVESTMENT STRATEGY

MiddleGround Partners I (the "Fund") seeks to make control-oriented buyout investments in profitable, lower middle-market companies operating predominantly in the North American business to business industrial and specialty distribution sectors. The Firm will pursue family and founder-owned businesses, management buyouts, corporate divestitures, spin-outs, and sponsor-backed companies that while relatively healthy, are operationally underperforming and will benefit from MiddleGround's operationally intensive investment approach. Typical companies will have sustainable business models, be well positioned for strong revenue growth, and have a cost structure that can be further optimized. The Firm expects the majority of each investment's growth to be generated by bolstering the cash flow of the business and enhancing organic growth capabilities. Furthermore, MiddleGround must believe its portfolio companies have a path to healthy free cash flow margins.

TRACK RECORD

As a first-time fund and spin-out of Monomoy, MiddleGround does not have a formal attributable track record. Instead, proof of the team's investment acumen and operational capabilities is demonstrated through (i) deals the Partners claim varying levels of involvement within several of Monomoy's Fund I and II portfolio companies throughout the investment process, including management of the companies, as well as (ii) two seed assets closed in the Fund as of April 2019. WPM notes the 13 deals where the Partners have claimed attribution have performed well, marked at an aggregate gross ROI of 1.9x and weighted average IRR of 56%, while four deals remain early in their investment cycle and unrealized. Realized deals have generated an aggregate gross ROI of 2.3x and a weighted average gross IRR of 72%.

Investment Merits	Investment Concerns
<ul style="list-style-type: none"> MiddleGround is led by a strong and highly motivated team at an attractive stage in its lifecycle Team is distinguished by its long tenured and highly cohesive operations team Strategy differentiated through deep operational engagement and pre-defined value creation plans MiddleGround's operational pedigree is exploited throughout the investment process 	<ul style="list-style-type: none"> Lack of substantial, senior level private equity experience and formally attributable track record Undifferentiated sourcing process largely through brokered transactions Broad U.S. market is in later stages of its recovery, presenting a potential risk given the relatively high correlation of industrial company revenues and pricing to broad market dynamics

*Past performance is not indicative of future results.

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May 2019

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Experienced Team with Long History Working Together



John Stewart
Partner, Co-Founder

- **Experience at Prior Firm:** Co-Head of Private Equity and Head of Operations; John worked at Monomoy Capital Partners for 10 years
- **Key roles:** Member of the Investment Committee and Key Person in most recent fund of the Prior Firm; Board Member for every Fund II company at the Prior Firm
- **Previous Experience:** 18-year career at Toyota Motor Company – started as an hourly line worker in 1989 and was promoted six times to become a General Manager for one of Toyota’s largest European manufacturing divisions
- **Board Experience:** Board position at 16 companies and Chairman of three companies
- **Education:** University of Phoenix, BS; The Wharton School Executive Management Program



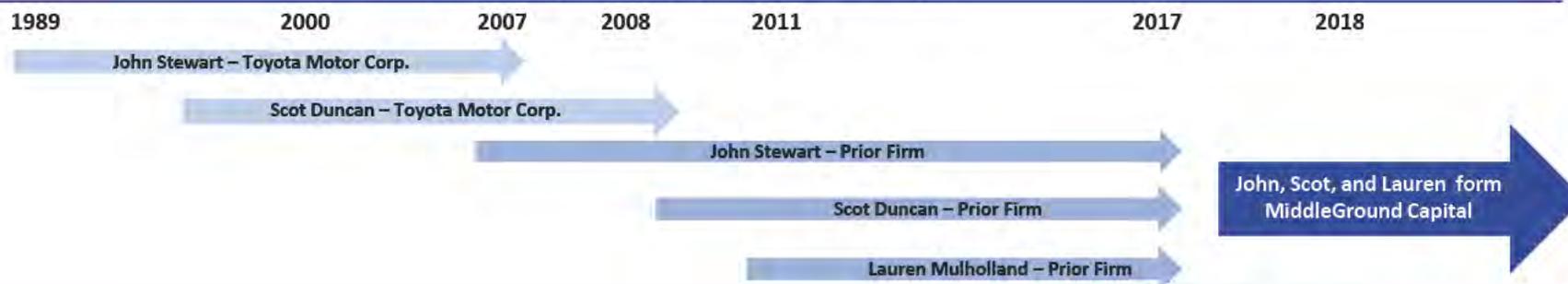
Lauren H. Mulholland
Partner, Co-Founder

- **Experience at Prior Firm:** Director, Investment Team at the Prior Firm; Lauren worked at Monomoy Capital Partners for six years
- **Key roles:** Led several key transactions and was Board Member for three companies at the Prior Firm. Developed sourcing coverage model for the Prior Firm, improving access to most attractive investment opportunities
- **Previous Experience:** Private Capital Markets at Macquarie Capital and Investment Banking at Banc of America Securities
- **Education:** University of North Carolina, BS; Columbia University, MBA

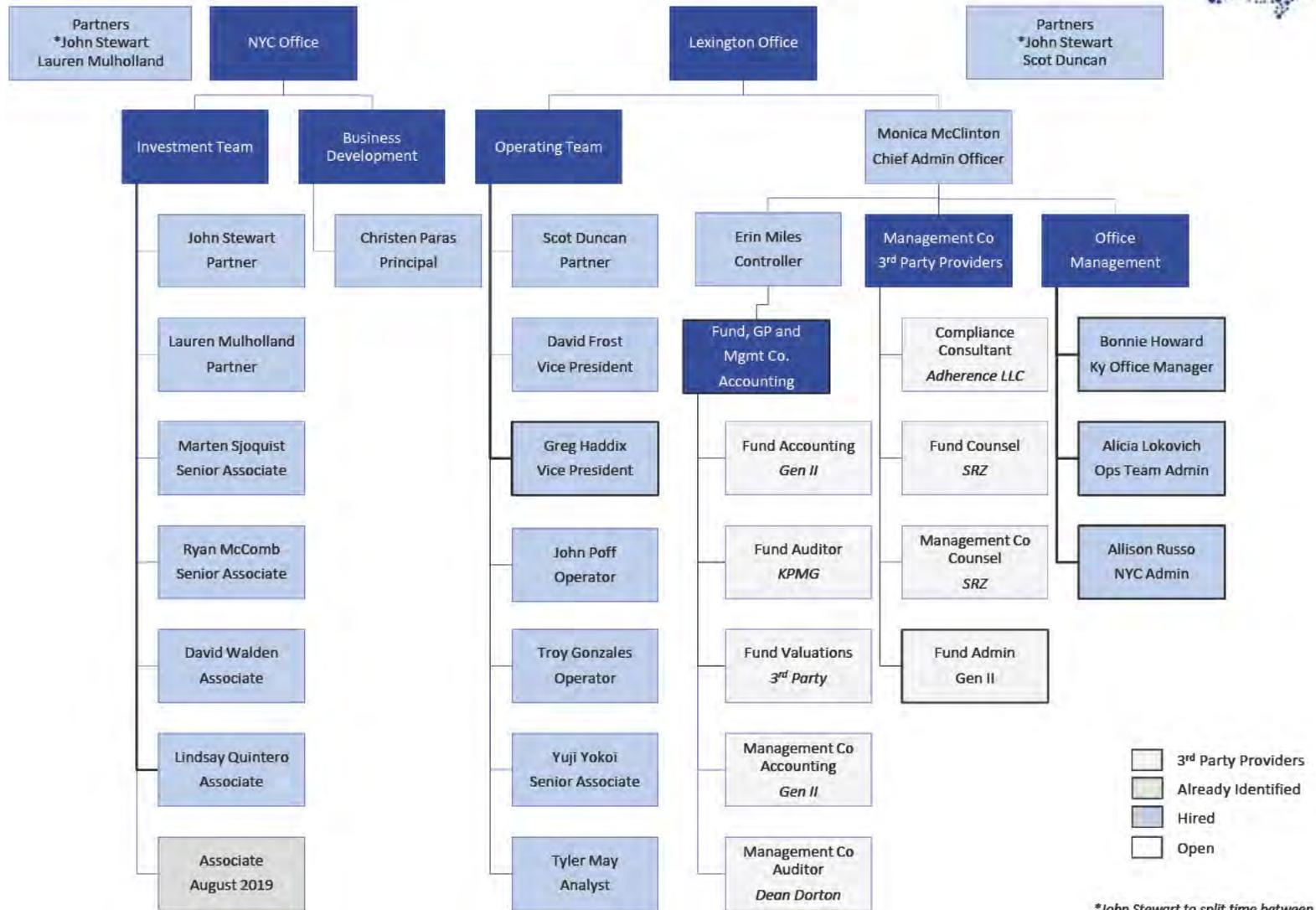


Scot Duncan
Partner, Co-Founder

- **Experience at Prior Firm:** Director on the Operating Team at the Prior Firm working closely with John; Scot worked at Monomoy Capital Partners for nine years
- **Key Roles:** Responsible for overseeing the Operations team alongside John. Developed and implemented corporate governance policies and practices for all portfolio companies. Was on the BOD for three companies at the Prior Firm
- **Previous Experience:** 13-year career at Toyota Motor Company with leadership positions in engineering, maintenance and production
- **Education:** University of Kentucky, BS; University of Kentucky, MS



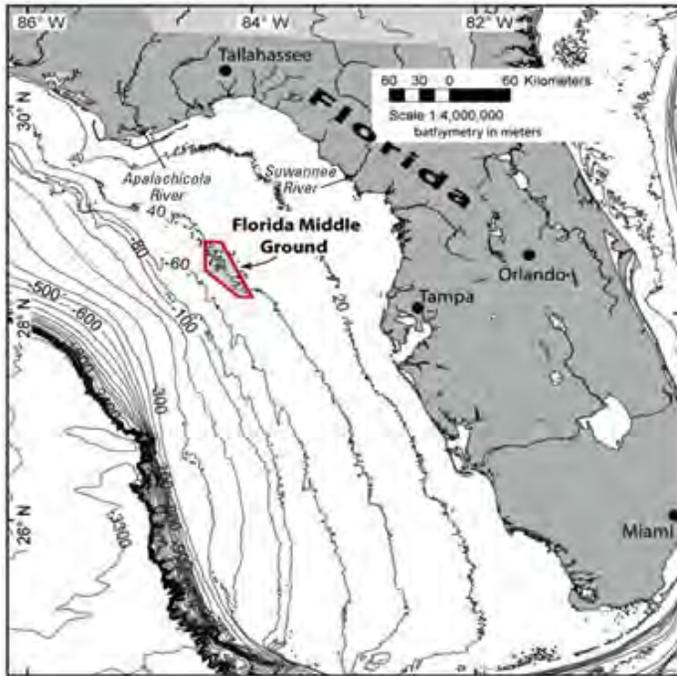
Fund I: Organization Build-Out



*John Stewart to split time between both offices



What's in a Name?



The Florida Middle Ground is a collection of natural reefs 99 miles west-to-northwest of Tampa Bay, Florida

Although out of range for all but the most dedicated and skilled fishermen, a plentiful catch rewards those daring enough to make the trip

Like its namesake, MiddleGround Capital is a private equity firm focused on investment opportunities in markets that require dedicated and skilled professionals

We believe that deep operating and investment experience can create attractive returns by taking advantage of opportunities in waters others rarely travel



RISK FACTORS

An investment in the Fund will entail substantial risks, including, but not limited to, those listed below, and a prospective investor should carefully consider the following summary of certain risk factors below and carefully consider the section of the Fund's Confidential Private Placement Memorandum entitled "Investment Considerations— Risk Factors," in determining whether an investment in the Fund is suitable:

Illiquidity of Investments. The investments to be made by the Fund will be illiquid. Disposition of investments may also be subject to limitation on transfer or other restrictions that would interfere with the subsequent disposition of such investments or adversely affect the terms that could be obtained upon any disposition thereof.

Illiquidity of Interests. Substantially all of the Fund's investments will be highly illiquid investments. Investors should be able to commit capital to the Fund for an indefinite period of time.

Speculative Investment and High Degree of Risk. The Fund will represent a speculative investment and will involve a high degree of risk. The business of identifying and structuring private equity transactions is highly competitive and involves a high degree of uncertainty. No assurance can be given that the General Partner will be successful in obtaining suitable investments for the Fund, and substantial expenses of the Fund may be incurred whether or not investments are made. An investor could lose all or a substantial portion of its investment. Investors must have the financial ability, sophistication/experience and willingness to bear the risks of an investment in the Fund. An investment in the Fund should be discretionary capital set aside strictly for speculative purposes. Nothing herein is intended to imply that the Fund's investment methodology may be considered "conservative", "safe", "risk free" or "risk averse".

Relevance of Past Performance. There can be no assurance that the Fund will realize returns comparable to those achieved by the Partners in past transactions.

Leverage. The Fund may use leverage or otherwise obtain financing for its investments. Leveraging or financing Fund investments magnifies gains and losses attributable to other investment policies and practices. Due to ongoing conditions in the credit market, the Fund may be unable to obtain leverage, or may be unable to obtain leverage at attractive prices or favorable terms.

Concentration of Investments. A Fund will likely hold a few relatively large controlling equity investments in portfolio companies, with the result that unfavorable performance by a portfolio company could have a material adverse impact on the Fund's performance.

Middle Market Investments. The Fund's investment program entails acquiring controlling positions in lower middle market companies. The lower middle market segment is a highly competitive investment sector in which the Fund will be competing with other private equity firms. Additionally, Fund portfolio companies may face significant competition from other companies operating in the same markets and industries. In addition, there is no guarantee that MiddleGround will be able to execute its business plan and/or value creation plan for each portfolio company that the Fund acquires.

Lack of Operating History. The Fund and MiddleGround have no prior operating history. As a result, investors will not be able to examine the performance history of the Fund or MiddleGround.

Dependence on Key Personnel. The success of the Fund will be dependent on certain key personnel. The loss of certain key individuals may have a material adverse effect on the performance of the Fund.

Projections. The Fund may rely on projections and forecasts developed by MiddleGround. Such projections are based on assumptions with respect to future events. The actual future events may differ from the assumptions.

Potential for Insufficient Investment Opportunities. The market for control equity investments in lower middle market companies is competitive. The Fund may have difficulty in identifying investment opportunities.

Business and Regulatory Risks of Private Equity Funds. Legal, tax and regulatory changes could occur during the term of the Fund that may adversely affect such Fund.

General Economic Conditions. The Fund's investment activity is affected by general economic conditions including the current contraction in global credit markets. The Fund may be subject to substantial losses in the event of a serious recession in the economies in which the Fund invests.